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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2023

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			11.74678	77.61599	11.83726	77.17486			0.00	0	
ES33	On	04/05/2023	Bond Future			11.89523	75.32242	11.98923	74.87391			0.00	0	
ES33	On	03/08/2023	Bond Future			12.04041	76.82050	12.13831	76.36327			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.19954	74.53948	12.30172	74.07288			0.00	0	
ES33	On	01/02/2024	Bond Future			12.36977	76.01124	12.47655	75.53500			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	02/02/2023	Bond Future			12.18160	75.31543	12.27156	74.80524			0.00	0	
ES42	On	04/05/2023	Bond Future			12.32256	72.50853	12.41591	71.98955			0.00	0	
ES42	On	03/08/2023	Bond Future			12.45721	73.95082	12.55413	73.42175			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.60330	71.14450	12.70421	70.60464			0.00	0	
ES42	On	01/02/2024	Bond Future			12.75179	72.54832	12.85680	71.99739			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			166.18780	166.18780	166.19329	166.19329			0.00	0	5,50

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/05/2023			169.39995	169.39995	169.40800	169.40800			0.00	0	5,2
I2025	On	03/08/2023			171.02892	171.02892	171.03796	171.03796			0.00	0	2
I2025	On	02/11/2023			174.39682	174.39682	174.40515	174.40515			0.00	0	
I2025	On	01/02/2024			176.05747	176.05747	176.06508	176.06508			0.00	0	
Total I2025 Future											0.00	0	11,02
Total For I2025											0.00	0	11,02
I2029	On	02/02/2023			120.52810	120.52810	120.76308	120.76308			0.00	0	8
I2029	On	04/05/2023			121.56114	121.56114	121.80253	121.80253			0.00	0	1,0
I2029	On	03/08/2023			123.97866	123.97866	124.22520	124.22520			0.00	0	7
I2029	On	02/11/2023			125.09344	125.09344	125.34430	125.34430			0.00	0	
I2029	On	01/02/2024			127.56560	127.56560	127.82078	127.82078			0.00	0	
Total I2029 Future											0.00	0	2,55
Total For I2029											0.00	0	2,55
I2033	On	02/02/2023			114.63784	114.63784	114.93220	114.93220			8,941,751.52	78	9
I2033	On	04/05/2023			115.46785	115.46785	115.76955	115.76955			9,006,492.30	78	1,5
I2033	On	03/08/2023			117.76416	117.76416	118.07223	118.07223			0.00	0	6,1
I2033	On	02/11/2023			118.66715	118.66715	118.98085	118.98085			0.00	0	
I2033	On	01/02/2024			121.01228	121.01228	121.33156	121.33156			0.00	0	
Total I2033 Future											17,948,243.82	156	8,64
Total For I2033											17,948,243.82	156	8,64
I2038	On	02/02/2023			125.92835	125.92835	126.29913	126.29913			9,192,769.55	73	1,2
I2038	On	04/05/2023			128.36225	128.36225	128.74212	128.74212			9,370,444.25	73	4,6
I2038	On	03/08/2023			128.95764	128.95764	129.34593	129.34593			0.00	0	
I2038	On	02/11/2023			131.49684	131.49684	131.89203	131.89203			0.00	0	
I2038	On	01/02/2024			132.08626	132.08626	132.48846	132.48846			0.00	0	
Total I2038 Future											18,563,213.80	146	5,85
Total For I2038											18,563,213.80	146	5,85
I2046	On	02/02/2023			112.39417	112.39417	112.38565	112.38565			0.00	0	5,4
I2046	On	04/05/2023			112.52920	112.52920	112.52224	112.52224			0.00	0	17,3
I2046	On	03/08/2023			114.76722	114.76722	114.76041	114.76041			0.00	0	
I2046	On	02/11/2023			114.94249	114.94249	114.93513	114.93513			0.00	0	
I2046	On	01/02/2024			117.21358	117.21358	117.20549	117.20549			0.00	0	
Total I2046 Future											0.00	0	22,75
Total For I2046											0.00	0	22,75
I2050	On	02/02/2023			112.66586	112.66586	112.85654	112.85654			5,633,293.00	50	3,2
I2050	On	04/05/2023			114.84364	114.84364	115.03955	115.03955			5,742,182.00	50	13,2
I2050	On	03/08/2023			114.94993	114.94993	115.15032	115.15032			0.00	0	
I2050	On	02/11/2023			117.21323	117.21323	117.41703	117.41703			0.00	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			117.29238	117.29238	117.49948	117.49948			0.00	0	
Total I2050 Future												11,375,475.00	100	16,43
Total For I2050												11,375,475.00	100	16,43
R186	On	02/02/2023	Bond Future			8.05552	109.35253	8.11227	109.15806		4.54	17,715,109.86	162	41,27
R186	On	04/05/2023	Bond Future			8.08467	111.43889	8.14563	111.24238		4.62	37,109,150.37	333	100,68
R186	On	03/08/2023	Bond Future			8.09570	108.32422	8.16190	108.12421		4.44	0.00	0	
R186	On	02/11/2023	Bond Future			8.11391	110.43154	8.18652	110.22707		4.18	1,546,041.56	14	1,27
R186	On	01/02/2024	Bond Future			8.13251	107.28462	8.21264	107.07561		4.05	0.00	0	
Total R186 Future												56,370,301.79	509	143,17
R186	On	02/02/2023	Bond Future	8.34	Put			2.71000	0.00271	0,010	4.68	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			712.31000	0.71231	902,580	4.65	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			4.22000	0.00422	0,020	4.65	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			745.42000	0.74542	936,510	4.66	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3.39000	0.00339	0,010	4.66	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			778.67000	0.77867	970,440	4.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,470.45000	2.47045	2,623,820	4.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			326.22000	0.32622	283,080	4.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,495.90000	2.49590	2,649,900	4.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			320.28000	0.32028	277,770	4.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,521.42000	2.52142	2,676,040	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			314.43000	0.31443	272,540	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			1,419.25000	1.41925	1,536,360	4.66	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			731.76000	0.73176	652,360	4.66	0.00	0	20
R186	On	03/08/2023	Bond Future	9.75	Put			224.23000	0.22423	200,510	5.22	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,833.21000	4.83321	5,009,020	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			229.55000	0.22955	205,350	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,859.16000	4.85916	5,035,210	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			226.95000	0.22695	202,990	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,884.98000	4.88498	5,061,270	5.22	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			3,390.65000	3.39065	3,540,100	4.62	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			723.60000	0.72360	668,580	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,888.28000	3.88828	4,045,920	4.73	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			597.04000	0.59704	550,210	4.73	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,910.37000	3.91037	4,068,340	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			592.10000	0.59210	545,600	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,932.49000	3.93249	4,090,780	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			587.20000	0.58720	541,020	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			6,290.58000	6.29058	6,474,020	5.15	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			235.30000	0.23530	214,270	5.15	0.00	0	1,77

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R186	On	01/02/2024	Bond Future	9.50	Put		735.53000	0.73553	683,850	4.64	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		4,043.14000	4.04314	4,200,770	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		730.42000	0.73042	679,040	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		4,063.41000	4.06341	4,221,340	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		725.67000	0.72567	674,590	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		4,023.22000	4.02322	4,180,550	4.64	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											56,370,301.79	509	147,00
R197	On	02/02/2023	Bond Future			329.13878	329.13878	329.14077	329.14077		8,886,747.06	27	71
R197	On	04/05/2023	Bond Future			335.50051	335.50051	335.50744	335.50744		9,058,513.77	27	30
R197	On	03/08/2023	Bond Future			333.10804	333.10804	333.11616	333.11616		0.00	0	
R197	On	02/11/2023	Bond Future			339.66670	339.66670	339.67320	339.67320		0.00	0	
Total R197 Future											17,945,260.83	54	1,00
Total For R197											17,945,260.83	54	1,00
R202	On	02/02/2023	Bond Future			245.58938	245.58938	246.69298	246.69298		0.00	0	1,24
R202	On	04/05/2023	Bond Future			250.33628	250.33628	251.46483	251.46483		0.00	0	4,90
R202	On	03/08/2023	Bond Future			250.50014	250.50014	251.65182	251.65182		0.00	0	40
R202	On	02/11/2023	Bond Future			255.43257	255.43257	256.60589	256.60589		0.00	0	
R202	On	01/02/2024	Bond Future			255.53637	255.53637	256.73146	256.73146		0.00	0	
Total R202 Future											0.00	0	6,60
Total For R202											0.00	0	6,60
R2030	On	02/02/2023	Bond Future			9.58613	92.21163	9.65965	91.86317	9.95	36,423,593.85	395	34,30
R2030	On	04/05/2023	Bond Future			9.68061	93.97100	9.75753	93.61724	10.40	122,632,155.00	1,305	81,70
R2030	On	03/08/2023	Bond Future			9.77194	91.81037	9.85283	91.44998	10.32	0.00	0	5,60
R2030	On	02/11/2023	Bond Future			9.86548	93.59626	9.95070	93.22841	9.41	0.00	0	14
R2030	On	01/02/2024	Bond Future			9.96749	91.41929	10.05752	91.04376	9.21	0.00	0	
Total R2030 Future											159,055,748.85	1,700	121,83
R2030	On	02/02/2023	Bond Future	8.81	Call		0.00000	0.00000	0,000	6.65	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		4,130.81000	4.13081	3,782,350	6.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		2,793.21000	2.79321	2,444,750	7.74	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		8,413.08000	8.41308	8,761,540	13.91	0.00	0	5,00
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		6,588.45000	6.58845	6,936,910	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		6,760.32000	6.76032	7,108,780	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	30
R2030	On	02/02/2023	Bond Future	11.35	Call		7,570.68000	7.57068	7,919,140	13.52	0.00	0	5,00
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	Opt Intere
R2030	On	02/02/2023	Bond Future	9.99	Call		1,549.25000	1.54925	1,893,850	10.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3.87000	0.00387	0,010	10.59	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,594.92000	1.59492	1,940,110	10.62	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3.28000	0.00328	0,010	10.62	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,640.64000	1.64064	1,986,350	10.65	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		2.76000	0.00276	0,010	10.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		721.22000	0.72122	1,012,340	10.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		60.61000	0.06061	3,270	10.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		842.59000	0.84259	1,151,010	10.17	446,591.88	388	
R2030	On	02/02/2023	Bond Future	9.83	Put		41.55000	0.04155	1,510	10.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		1,322.25000	1.32225	1,662,120	10.46	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		8.65000	0.00865	0,060	10.46	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call		0.01000	0.00001	0,000	8.22	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		2,206.27000	2.20627	1,857,800	8.22	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		263.61000	0.26361	411,290	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		2,989.89000	2.98989	2,641,430	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	38
R2030	On	02/02/2023	Bond Future	9.66	Put		261.96000	0.26196	61,180	9.69	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call		682.14000	0.68214	966,380	10.06	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put		68.40000	0.06840	4,180	10.06	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call		4,635.83000	4.63583	4,910,050	11.18	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.52	Call		4,190.99000	4.19099	4,453,750	11.05	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		82.94000	0.08294	69,100	12.27	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		11,593.72000	11.59372	11,941,370	12.27	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		32.46000	0.03246	26,350	12.27	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call		4,258.41000	4.25841	4,523,010	11.07	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		755.44000	0.75544	666,280	11.07	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		2,015.59000	2.01559	2,193,620	10.42	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put		654.06000	0.65406	574,520	11.18	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		7,166.74000	7.16674	7,484,060	11.86	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		255.55000	0.25555	219,110	11.86	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call		3,858.69000	3.85869	4,111,890	10.96	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put		881.83000	0.88183	781,270	10.96	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		1,567.44000	1.56744	1,719,010	10.30	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.52	Put		775.43000	0.77543	684,430	11.05	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		4,224.65000	4.22465	4,488,340	11.06	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		765.37000	0.76537	675,300	11.06	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		1,760.80000	1.76080	1,924,320	10.35	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put		2,163.49000	2.16349	1,973,250	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 Intere
R2030	On	04/05/2023	Bond Future	9.58	Put		2,386.51000	2.38651	2,184,320	10.30	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		1,912.58000	1.91258	1,736,850	10.42	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		2,585.07000	2.58507	2,791,220	10.59	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.00	Put		1,481.10000	1.48110	1,333,490	10.59	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		694.02000	0.69402	777,920	10.12	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put		4,109.70000	4.10970	3,839,840	10.12	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call		11,859.22000	11.85922	12,207,640	12.27	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		27.90000	0.02790	22,560	12.27	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call		8,236.44000	8.23644	8,564,330	12.14	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		171.98000	0.17198	146,110	12.14	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call		9,840.12000	9.84012	10,180,040	12.27	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		742.53000	0.74253	675,760	11.48	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		7,136.42000	7.13642	7,430,530	11.49	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		735.98000	0.73598	669,700	11.49	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		4,077.46000	4.07746	4,308,830	10.63	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	11.34	Call		7,068.41000	7.06841	7,361,530	11.47	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		1,685.77000	1.68577	1,556,750	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		4,821.91000	4.82191	5,072,740	10.84	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put		1,363.70000	1.36370	1,254,140	10.84	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		749.13000	0.74913	681,860	11.47	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		7,102.40000	7.10240	7,396,020	11.48	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		11,412.82000	11.41282	11,750,690	12.09	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		204.21000	0.20421	181,690	12.09	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.89	Call		12,466.24000	12.46624	12,810,510	12.09	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		137.75000	0.13775	121,630	12.09	0.00	0	38
R2030	On	02/11/2023	Bond Future	10.81	Put		1,689.24000	1.68924	1,573,180	10.02	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		5,326.23000	5.32623	5,578,650	10.03	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		1,677.61000	1.67761	1,562,180	10.03	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		5,267.71000	5.26771	5,518,860	10.02	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,700.95000	1.70095	1,584,250	10.02	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		5,296.94000	5.29694	5,548,730	10.02	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		6,811.06000	6.81106	7,085,360	10.24	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,588.19000	1.58819	1,486,960	10.24	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		6,840.52000	6.84052	7,115,310	10.25	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,579.02000	1.57902	1,478,280	10.25	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		6,781.64000	6.78164	7,055,450	10.23	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,597.41000	1.59741	1,495,690	10.23	0.00	0	
Total R2030 Option											446,591.88	388	19,58
Total For R2030											159,502,340.73	2,088	141,48

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	02/02/2023			10.25125	91.22981	10.31513	90.88663		11.88	19,979,328.39	219	51,67
R2032	On	04/05/2023			10.35597	88.81081	10.42235	88.46251		13.22	208,527,781.88	2,348	184,40
R2032	On	03/08/2023			10.45532	90.55593	10.52454	90.20109		12.66	0.00	0	2,60
R2032	On	02/11/2023			10.56490	88.15912	10.63732	87.79691		12.18	0.00	0	
R2032	On	01/02/2024			10.67986	89.88036	10.75568	89.51059		11.78	0.00	0	
Total R2032 Future											228,507,110.27	2,567	238,62
R2032	On	02/02/2023	9.31	Call			0.00000	0.00000	0,000	8.47	0.00	0	48
R2032	On	02/02/2023	9.31	Put			5,609.84000	5.60984	5,266,660	8.47	0.00	0	
R2032	On	02/02/2023	9.92	Put			2,151.61000	2.15161	1,808,090	10.86	0.00	0	
R2032	On	02/02/2023	12.75	Call			11,860.00000	11.86000	12,203,180	16.57	0.00	0	
R2032	On	02/02/2023	12.75	Put			0.00000	0.00000	0,000	16.57	0.00	0	78
R2032	On	02/02/2023	11.50	Call			6,057.49000	6.05749	6,400,670	15.00	0.00	0	
R2032	On	02/02/2023	11.50	Put			0.00000	0.00000	0,000	15.00	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			6,976.79000	6.97679	7,319,970	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			7,692.85000	7.69285	8,036,030	15.71	0.00	0	
R2032	On	02/02/2023	11.84	Put			0.00000	0.00000	0,000	15.71	0.00	0	50
R2032	On	02/02/2023	10.50	Call			1,033.82000	1.03382	1,329,200	12.59	0.00	0	
R2032	On	02/02/2023	10.50	Put			50.53000	0.05053	2,730	12.59	0.00	0	48
R2032	On	02/02/2023	10.67	Call			1,879.49000	1.87949	2,217,920	13.05	1,663,440.00	750	
R2032	On	02/02/2023	10.67	Put			4.77000	0.00477	0,020	13.05	0.00	0	
R2032	On	02/02/2023	11.45	Call			5,813.26000	5.81326	6,156,440	14.90	0.00	0	
R2032	On	02/02/2023	11.45	Put			0.00000	0.00000	0,000	14.90	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			530.20000	0.53020	723,650	12.25	0.00	0	
R2032	On	02/02/2023	10.38	Put			183.51000	0.18351	33,780	12.25	0.00	0	
R2032	On	02/02/2023	10.39	Call			566.75000	0.56675	771,300	12.28	0.00	0	
R2032	On	02/02/2023	10.39	Put			166.78000	0.16678	28,150	12.28	0.00	0	
R2032	On	02/02/2023	10.40	Call			604.47000	0.60447	819,740	12.31	0.00	0	
R2032	On	02/02/2023	10.40	Put			151.26000	0.15126	23,350	12.31	0.00	0	
R2032	On	02/02/2023	10.16	Call			57.52000	0.05752	57,100	11.61	0.00	0	
R2032	On	02/02/2023	10.16	Put			893.97000	0.89397	550,370	11.61	0.00	0	48
R2032	On	02/02/2023	10.22	Call			124.95000	0.12495	150,510	11.79	75,255.00	500	
R2032	On	02/02/2023	9.47	Call			0.00000	0.00000	0,000	9.13	0.00	0	50
R2032	On	02/02/2023	9.47	Put			4,686.09000	4.68609	4,342,910	9.13	0.00	0	
R2032	On	02/02/2023	9.92	Call			0.38000	0.00038	0,040	10.86	0.00	0	78
R2032	On	02/02/2023	10.22	Put			636.65000	0.63665	319,030	11.79	0.00	0	
R2032	On	02/02/2023	10.30	Call			283.87000	0.28387	383,210	12.02	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			365.00000	0.36500	121,160	12.02	0.00	0	
R2032	On	04/05/2023	10.88	Call			3,761.37000	3.76137	3,984,670	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 Interr
R2032	On	04/05/2023	Bond Future	10.88	Put			1,408.71000	1.40871	1,283,710	13.68	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			3,795.81000	3.79581	4,020,160	13.69	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			1,392.68000	1.39268	1,268,730	13.69	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			4,181.21000	4.18121	4,416,800	13.83	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call			2,644.64000	2.64464	2,828,080	13.26	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.53	Put			2,083.63000	2.08363	1,918,770	13.26	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			2,914.94000	2.91494	3,109,120	13.36	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			1,888.52000	1.88852	1,734,400	13.36	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			3,727.21000	3.72721	3,949,460	13.67	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			33.23000	0.03323	27,770	15.70	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.87	Put			1,425.06000	1.42506	1,299,010	13.67	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call			1,074.82000	1.07482	1,174,780	12.63	0.00	0	6,50
R2032	On	04/05/2023	Bond Future	9.85	Put			4,138.56000	4.13856	3,890,220	12.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			1,403.40000	1.40340	1,524,720	12.75	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.03	Put			3,488.70000	3.48870	3,261,720	12.75	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			1,225.47000	1.22547	1,112,760	13.83	0.00	0	13,00
R2032	On	04/05/2023	Bond Future	11.06	Call			4,397.32000	4.39732	4,638,750	13.91	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			1,142.14000	1.14214	1,035,270	13.91	0.00	0	7:
R2032	On	04/05/2023	Bond Future	11.37	Call			5,566.85000	5.56685	5,835,140	14.30	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put			786.72000	0.78672	706,710	14.30	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			14,069.57000	14.06957	14,412,410	15.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Put			1,114.77000	1.11477	1,036,240	14.16	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			1,293.00000	1.29300	1,388,620	12.03	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put			6,191.85000	6.19185	5,932,630	12.03	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			2,661.17000	2.66117	2,818,930	12.48	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	10.30	Put			3,819.12000	3.81912	3,622,040	12.48	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			7,237.91000	7.23791	7,506,180	14.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			7,274.49000	7.27449	7,543,320	14.01	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,246.61000	1.24661	1,160,600	14.01	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			7,311.11000	7.31111	7,580,500	14.02	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,236.71000	1.23671	1,151,260	14.02	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			7,790.71000	7.79071	8,067,020	14.16	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.75	Put			1,256.58000	1.25658	1,170,010	14.00	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			2,487.13000	2.48713	2,353,710	12.64	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			5,364.14000	5.36414	5,591,590	12.62	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,520.00000	2.52000	2,385,240	12.62	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			5,395.54000	5.39554	5,623,660	12.63	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,503.66000	2.50366	2,369,570	12.63	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			5,426.72000	5.42672	5,655,510	12.64	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			7,442.37000	7.44237	7,698,010	12.74	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 Interr	
R2032	On	01/02/2024	Bond Future	11.85	Put		2,326.40000	2.32640	2,212,270	12.74	0.00	0		
R2032	On	01/02/2024	Bond Future	11.83	Call		7,378.03000	7.37803	7,632,660	12.72	0.00	0		
R2032	On	01/02/2024	Bond Future	11.83	Put		2,351.97000	2.35197	2,236,830	12.72	0.00	0		
R2032	On	01/02/2024	Bond Future	11.84	Call		7,410.18000	7.41018	7,665,320	12.73	0.00	0		
R2032	On	01/02/2024	Bond Future	11.84	Put		2,339.15000	2.33915	2,224,520	12.73	0.00	0		
Total R2032 Option											1,738,695.00	1,250	58,75	
Total For R2032											230,245,805.27	3,817	297,37	
R2035	On	02/02/2023	Bond Future			10.83637	90.88111	10.92564	90.34589	13.35	21,175,298.63	233	89,07	
R2035	On	04/05/2023	Bond Future			10.94639	88.11240	11.03889	87.56841	14.92	188,296,198.80	2,137	156,28	
R2035	On	03/08/2023	Bond Future			11.05314	89.84373	11.14927	89.28927	14.88	0.00	0	2,56	
R2035	On	02/11/2023	Bond Future			11.17207	87.08926	11.27216	86.52357	14.72	0.00	0	12	
R2035	On	01/02/2024	Bond Future			11.29949	88.78982	11.40384	88.21266	14.27	0.00	0		
Total R2035 Future											209,471,497.43	2,370	248,04	
R2035	On	02/02/2023	Bond Future	9.81	Call			0.00000	0.00000	0,000	13.05	0.00	0	58
R2035	On	02/02/2023	Bond Future	11.94	Call			5,766.19000	5.76619	6,301,410	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			5,982.18000	5.98218	6,517,400	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	38
R2035	On	02/02/2023	Bond Future	13.22	Call			12,284.06000	12.28406	12,819,280	16.42	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			232.03000	0.23203	402,210	13.17	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			505.08000	0.50508	140,040	13.17	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			840.71000	0.84071	1,278,370	13.43	1,247,689.12	976	
R2035	On	02/02/2023	Bond Future	11.05	Put			102.84000	0.10284	5,280	13.43	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			888.35000	0.88835	1,336,170	13.44	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			6,507.28000	6.50728	5,972,060	12.64	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			10.79000	0.01079	10,110	12.84	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			1,617.28000	1.61728	1,081,380	12.84	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			189.15000	0.18915	326,600	13.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			582.24000	0.58224	184,470	13.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			209.83000	0.20983	363,340	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	97
R2035	On	02/02/2023	Bond Future	10.30	Call			0.00000	0.00000	0,000	12.40	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			3,851.52000	3.85152	3,316,300	12.40	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			3.26000	0.00326	1,910	12.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			1,978.43000	1.97843	1,441,860	12.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			7.38000	0.00738	6,020	12.82	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			91.53000	0.09153	4,130	13.44	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			7,038.16000	7.03816	6,502,940	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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	9.85	Put			6,772.20000	6.77220	6,236,980	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	38
R2035	On	02/02/2023	Bond Future	10.64	Put			1,736.52000	1.73652	1,199,940	12.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			542.87000	0.54287	161,160	13.15	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			2,226.25000	2.22625	1,987,250	15.22	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			3,196.11000	3.19611	3,502,930	15.23	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			4,091.59000	4.09159	3,736,400	14.36	0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Call			2,675.08000	2.67508	2,952,040	14.99	0.00	0	71
R2035	On	04/05/2023	Bond Future	11.87	Put			1,049.64000	1.04964	914,690	16.24	0.00	0	71
R2035	On	04/05/2023	Bond Future	12.46	Call			8,297.94000	8.29794	8,766,640	17.10	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			516.89000	0.51689	441,600	17.10	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			3,162.28000	3.16228	3,467,270	15.22	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			7,750.97000	7.75097	7,274,310	13.68	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,102.00000	1.10200	1,256,580	14.14	0.00	0	45
R2035	On	04/05/2023	Bond Future	11.21	Put			2,202.46000	2.20246	1,965,290	15.23	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			3,230.11000	3.23011	3,538,740	15.25	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			2,178.89000	2.17889	1,943,530	15.25	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,466.90000	1.46690	1,655,700	14.36	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.55	Call			1,357.90000	1.35790	1,536,990	14.29	0.00	0	71
R2035	On	04/05/2023	Bond Future	10.55	Put			4,288.71000	4.28871	3,923,810	14.29	0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Put			2,610.07000	2.61007	2,343,040	14.99	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			3,061.90000	3.06190	3,361,390	15.17	0.00	0	45
R2035	On	04/05/2023	Bond Future	11.17	Put			2,299.07000	2.29907	2,054,570	15.17	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			374.86000	0.37486	442,190	13.68	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			11,540.57000	11.54057	12,051,360	17.88	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			198.39000	0.19839	165,190	17.88	0.00	0	45
R2035	On	04/05/2023	Bond Future	11.80	Call			5,436.18000	5.43618	5,836,210	16.13	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put			1,138.37000	1.13837	994,410	16.13	0.00	0	1,03
R2035	On	04/05/2023	Bond Future	11.87	Call			5,727.29000	5.72729	6,136,330	16.24	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Put			4,835.70000	4.83570	4,446,290	14.14	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			2,018.97000	2.01897	1,849,050	15.80	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			6,645.04000	6.64504	7,030,580	15.81	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			2,003.87000	2.00387	1,834,950	15.81	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			6,683.07000	6.68307	7,069,620	15.83	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,988.87000	1.98887	1,820,960	15.83	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			6,607.06000	6.60706	6,991,600	15.80	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			4,835.08000	4.83508	5,145,620	14.89	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			4,064.57000	4.06457	3,809,420	14.89	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			4,866.26000	4.86626	5,177,910	14.90	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			4,040.24000	4.04024	3,786,200	14.90	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2035	On	02/11/2023	Bond Future	11.43	Call		4,897.52000	4.89752	5,210,280	14.92	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		4,016.03000	4.01603	3,763,100	14.92	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,294.83000	3.29483	3,094,650	14.94	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		7,454.63000	7.45463	7,829,960	14.92	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,329.15000	3.32915	3,127,320	14.92	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		7,488.55000	7.48855	7,864,710	14.93	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,311.78000	3.31178	3,110,780	14.93	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		7,522.83000	7.52283	7,899,810	14.94	0.00	0	
Total R2035 Option											1,247,689.12	976	10,84
Total For R2035											210,719,186.55	3,346	258,86
R2037	On	02/02/2023	Bond Future			11.08631	81.99255	11.18041	81.42429	15.19	20,662,122.60	252	38,24
R2037	On	04/05/2023	Bond Future			11.20134	83.55689	11.29877	82.97903	16.16	56,317,343.86	674	61,24
R2037	On	03/08/2023	Bond Future			11.31565	80.94125	11.41681	80.35231	16.97	0.00	0	71,08
R2037	On	02/11/2023	Bond Future			11.42958	82.51549	11.53461	81.91473	15.99	0.00	0	
R2037	On	01/02/2024	Bond Future			11.55062	79.87150	11.65984	79.25859	16.60	0.00	0	
Total R2037 Future											76,979,466.46	926	170,56
R2037	On	02/02/2023	Bond Future	11.05	Call		94.07000	0.09407	159,200	14.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		883.17000	0.88317	380,040	14.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		168.31000	0.16831	299,180	14.93	0.00	0	51
R2037	On	02/02/2023	Bond Future	11.10	Put		653.54000	0.65354	216,150	14.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,547.14000	4.54714	5,115,400	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	51
R2037	On	02/02/2023	Bond Future	11.03	Call		72.68000	0.07268	118,640	14.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		983.79000	0.98379	461,490	14.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		82.83000	0.08283	137,860	14.83	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		932.90000	0.93290	419,670	14.83	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		5,022.13000	5.02213	5,428,640	17.30	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,365.15000	1.36515	1,193,800	17.30	0.00	0	71
R2037	On	04/05/2023	Bond Future	11.03	Call		1,940.08000	1.94008	2,178,700	15.82	0.00	0	41
R2037	On	04/05/2023	Bond Future	11.03	Put		3,548.92000	3.54892	3,209,680	15.82	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,716.78000	2.71678	3,010,520	16.24	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,709.52000	2.70952	2,425,400	16.24	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,748.10000	2.74810	3,043,820	16.26	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,681.88000	2.68188	2,399,740	16.26	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		1,737.72000	1.73772	1,959,790	15.70	0.00	0	71
R2037	On	04/05/2023	Bond Future	10.95	Put		3,834.47000	3.83447	3,478,680	15.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		1,628.56000	1.62856	1,432,240	17.03	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		12,791.80000	12.79180	13,344,360	19.38	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		139.52000	0.13952	114,220	19.38	0.00	0	41

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/05/2023	Bond Future	11.32	Call		2,779.75000	2.77975	3,077,460	16.28	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,654.63000	2.65463	2,374,480	16.28	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,396.25000	4.39625	4,777,790	17.03	0.00	0	40
R2037	On	03/08/2023	Bond Future	10.30	Call		1,281.99000	1.28199	1,427,640	15.86	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		8,148.03000	8.14803	7,704,740	15.86	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		2,665.31000	2.66531	2,909,620	16.33	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,132.94000	5.13294	4,788,310	16.33	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		6,231.73000	6.23173	6,626,500	17.87	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,306.44000	2.30644	2,112,270	17.87	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		6,268.72000	6.26872	6,664,600	17.88	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,289.66000	2.28966	2,096,600	17.88	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		6,305.76000	6.30576	6,702,750	17.90	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,272.99000	2.27299	2,081,040	17.90	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,620.32000	4.62032	4,938,390	16.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,476.07000	4.47607	4,193,380	16.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,650.55000	4.65055	4,969,810	16.07	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,449.59000	4.44959	4,168,090	16.07	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,589.89000	4.58989	4,906,770	16.05	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,502.41000	4.50241	4,218,530	16.05	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		7,262.14000	7.26214	7,650,390	17.22	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,751.72000	3.75172	3,527,060	17.22	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		7,295.51000	7.29551	7,684,640	17.23	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,732.89000	3.73289	3,509,110	17.23	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		7,328.62000	7.32862	7,718,640	17.24	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,713.85000	3.71385	3,490,960	17.24	0.00	0	
Total R2037 Option											0.00	0	7,36
Total For R2037											76,979,466.46	926	177,94
R2040	On	02/02/2023	Bond Future			11.24130	83.34414	11.33033	82.76760	16.23	3,167,077.32	38	86,20
R2040	On	04/05/2023	Bond Future			11.35504	84.93433	11.44716	84.34801	17.28	63,955,550.49	753	49,00
R2040	On	03/08/2023	Bond Future			11.46812	82.09528	11.56369	81.49773	18.21	0.00	0	91,60
R2040	On	02/11/2023	Bond Future			11.58035	83.69193	11.67950	83.08234	17.17	0.00	0	0
R2040	On	01/02/2024	Bond Future			11.69927	80.82056	11.80229	80.19860	17.90	0.00	0	0
Total R2040 Future											67,122,627.81	791	227,04
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		7,958.19000	7.95819	7,381,650	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	30
R2040	On	02/02/2023	Bond Future	11.12	Call		37.10000	0.03710	44,840	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	50
R2040	On	02/02/2023	Bond Future	10.96	Call		1.96000	0.00196	0,760	15.70	0.00	0	30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	10.93	Put		2,643.51000	2.64351	2,066,250	15.65	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		5,548.17000	5.54817	6,124,710	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		5,721.02000	5.72102	6,297,560	18.21	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		31.87000	0.03187	36,900	15.97	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		1,470.20000	1.47020	898,690	15.97	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		1,409.31000	1.40931	840,510	15.99	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		96.47000	0.09647	144,760	16.12	0.00	0	56
R2040	On	02/02/2023	Bond Future	11.19	Put		1,008.07000	1.00807	479,820	16.12	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		4,556.90000	4.55690	5,133,440	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	36
R2040	On	02/02/2023	Bond Future	10.21	Put		7,735.92000	7.73592	7,159,380	14.93	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		0.99000	0.00099	0,270	15.65	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		2,441.93000	2.44193	1,864,190	15.70	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		27.27000	0.02727	30,140	15.95	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		1,531.81000	1.53181	958,140	15.95	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,828.96000	2.82896	3,120,350	17.15	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,440.66000	1.44066	1,628,340	16.37	0.00	0	36
R2040	On	04/05/2023	Bond Future	12.05	Put		1,538.78000	1.53878	1,357,680	18.25	0.00	0	66
R2040	On	04/05/2023	Bond Future	12.78	Call		8,477.93000	8.47793	8,971,020	19.51	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		677.34000	0.67734	584,110	19.51	0.00	0	36
R2040	On	04/05/2023	Bond Future	11.41	Call		2,796.27000	2.79627	3,085,630	17.13	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		3,032.01000	3.03201	2,735,050	17.13	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		9,115.34000	9.11534	8,594,460	15.84	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		3,001.15000	3.00115	2,706,220	17.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,862.00000	2.86200	3,155,420	17.16	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		2,970.73000	2.97073	2,677,830	17.16	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,058.56000	1.05856	1,208,930	16.14	0.00	0	46
R2040	On	04/05/2023	Bond Future	10.73	Put		5,800.59000	5.80059	5,364,640	16.14	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Put		2,822.26000	2.82226	2,539,420	17.25	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		5,219.96000	5.21996	5,625,180	18.25	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Put		4,885.88000	4.88588	4,487,240	16.37	0.00	0	
R2040	On	04/05/2023	Bond Future	11.03	Call		1,697.85000	1.69785	1,908,100	16.52	0.00	0	66
R2040	On	04/05/2023	Bond Future	11.03	Put		4,405.89000	4.40589	4,029,820	16.52	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		370.55000	0.37055	435,990	15.84	0.00	0	36
R2040	On	04/05/2023	Bond Future	13.45	Call		11,598.44000	11.59844	12,136,610	20.64	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		313.81000	0.31381	265,660	20.64	0.00	0	46
R2040	On	04/05/2023	Bond Future	11.48	Call		3,029.71000	3.02971	3,333,190	17.25	0.00	0	46
R2040	On	03/08/2023	Bond Future	12.22	Call		6,591.60000	6.59160	6,984,320	19.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,665.82000	2.66582	2,460,990	19.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/08/2023	Bond Future	12.23	Call		6.63036000	6.63036	7,024,200	19.34	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,647.08000	2.64708	2,443,370	19.34	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,552.91000	6.55291	6,944,510	19.31	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,684.69000	2.68469	2,478,740	19.31	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,206.60000	5.20660	4,904,720	16.97	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,626.22000	4.62622	4,935,160	16.98	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,176.17000	5.17617	4,875,520	16.98	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,657.69000	4.65769	4,967,850	16.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,145.91000	5.14591	4,846,480	16.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,594.84000	4.59484	4,902,550	16.97	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		7,494.00000	7.49400	7,876,200	18.58	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,421.85000	4.42185	4,182,090	18.58	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		7,528.86000	7.52886	7,911,970	18.59	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,400.28000	4.40028	4,161,430	18.59	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		7,563.46000	7.56346	7,947,470	18.61	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,378.51000	4.37851	4,140,560	18.61	0.00	0	
Total R2040 Option											0.00	0	6,28
Total For R2040											67,122,627.81	791	233,32
R2044	On	02/02/2023	Bond Future			11.32125	79.70636	11.40513	79.15615	17.33	8,369,167.80	105	35,98
R2044	On	04/05/2023	Bond Future			11.43085	81.22709	11.51757	80.66762	18.46	107,869,575.52	1,328	55,88
R2044	On	03/08/2023	Bond Future			11.53966	78.44049	11.62956	77.87028	19.49	0.00	0	21,47
R2044	On	02/11/2023	Bond Future			11.64732	79.96600	11.74051	79.38430	18.40	0.00	0	
R2044	On	01/02/2024	Bond Future			11.76109	77.14699	11.85784	76.55348	19.20	0.00	0	
Total R2044 Future											116,238,743.32	1,433	113,38
R2044	On	02/02/2023	Bond Future	11.00	Put		2,718.11000	2.71811	2,167,290	16.38	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Call		2,202.99000	2.20299	2,747,100	17.84	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		6.11000	0.00611	0,010	17.84	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.90	Call		3,121.11000	3.12111	3,670,910	18.15	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put		0.41000	0.00041	0,000	18.15	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		3,726.29000	3.72629	4,276,450	18.36	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		0.05000	0.00005	0,000	18.36	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call		20.50000	0.02050	18,900	16.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		1,646.44000	1.64644	1,094,630	16.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call		38.67000	0.03867	43,720	16.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		1,395.53000	1.39553	850,370	16.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Call		1,898.15000	1.89815	2,435,030	17.74	4,139,551.00	1,700	
R2044	On	02/02/2023	Bond Future	11.70	Put		13.41000	0.01341	0,080	17.74	0.00	0	
R2044	On	02/02/2023	Bond Future	11.10	Call		6.95000	0.00695	4,210	16.56	7,157.00	1,700	
R2044	On	02/02/2023	Bond Future	11.10	Put		2,039.33000	2.03933	1,486,380	16.56	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.14	Call		14.55000	0.01455	11,840	16.64	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		1,775.60000	1.77560	1,222,680	16.64	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		17.31000	0.01731	15,020	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		7,790.02000	7.79002	7,239,810	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	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		4,472.04000	4.47204	3,921,830	16.03	0.00	0	
R2044	On	02/02/2023	Bond Future	11.00	Call		0.78000	0.00078	0,170	16.38	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.15	Put		1,710.76000	1.71076	1,158,260	16.66	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,714.09000	2.71409	2,979,530	18.34	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		3,279.08000	3.27908	2,985,050	18.34	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		1,393.97000	1.39397	1,236,490	19.87	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.41	Call		2,649.99000	2.64999	2,911,550	18.30	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		3,344.97000	3.34497	3,047,060	18.30	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,681.95000	2.68195	2,945,450	18.32	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		3,311.89000	3.31189	3,015,920	18.32	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,835.82000	3.83582	4,160,500	18.93	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		2,368.37000	2.36837	2,133,580	18.93	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	12.00	Call		4,817.06000	4.81706	5,183,040	19.40	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		1,821.79000	1.82179	1,628,300	19.40	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	12.25	Call		5,866.76000	5.86676	6,268,750	19.87	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,278.21000	6.27821	6,639,040	20.60	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,991.49000	2.99149	2,782,110	20.60	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,202.38000	6.20238	6,561,000	20.56	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,033.12000	3.03312	2,821,530	20.56	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,240.26000	6.24026	6,599,990	20.58	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,012.23000	3.01223	2,801,750	20.58	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,608.62000	5.60862	5,311,430	18.16	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,506.38000	4.50638	4,792,070	18.17	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,576.25000	5.57625	5,280,240	18.17	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,444.20000	4.44420	4,727,530	18.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,641.16000	5.64116	5,342,790	18.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,475.25000	4.47525	4,759,760	18.16	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		7,301.83000	7.30183	7,657,400	19.87	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,798.77000	4.79877	4,560,830	19.87	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		7,336.08000	7.33608	7,692,520	19.88	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,775.39000	4.77539	4,538,320	19.88	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		7,267.33000	7.26733	7,622,020	19.86	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,821.98000	4.82198	4,583,160	19.86	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2044 Option												4,146,708.00	3,400	21,23
Total For R2044												120,385,451.32	4,833	134,56
R2048	On	02/02/2023	Bond Future			11.18115	83.53523	11.26474	82.96375		17.06	24,642,892.85	295	54,14
R2048	On	04/05/2023	Bond Future			11.28153	80.67060	11.36789	80.08951		19.20	72,200,187.00	895	248,07
R2048	On	03/08/2023	Bond Future			11.38158	82.21812	11.47103	81.62588		19.20	0.00	0	
R2048	On	02/11/2023	Bond Future			11.48194	79.39802	11.57464	78.79382		19.15	0.00	0	
R2048	On	01/02/2024	Bond Future			11.58533	80.98529	11.68147	80.36884		18.91	0.00	0	13,00
Total R2048 Future												96,843,079.85	1,190	315,15
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			6,277.40000	6.27740	5,705,920	15.64	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call			15.36000	0.01536	12,420	16.58	36,018.00	2,900	
R2048	On	02/02/2023	Bond Future	11.00	Put			1,850.25000	1.85025	1,275,830	16.58	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			40.83000	0.04083	45,880	16.70	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			1,389.94000	1.38994	826,630	16.71	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			54.71000	0.05471	66,720	16.73	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			1,327.39000	1.32739	767,920	16.73	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call			72.19000	0.07219	94,300	16.77	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put			1,205.37000	1.20537	656,000	16.77	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			1,453.43000	1.45343	887,000	16.70	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call			2,229.42000	2.22942	2,793,210	17.78	8,100,309.00	2,900	
R2048	On	02/02/2023	Bond Future	11.60	Put			7.71000	0.00771	0,020	17.78	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call			2,864.68000	2.86468	3,434,760	17.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put			1.40000	0.00140	0,000	17.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			47.36000	0.04736	55,530	16.71	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			2,992.56000	2.99256	3,282,840	18.92	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			3,112.32000	3.11232	2,821,510	18.92	0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call			0.00000	0.00000	2,425,410	18.48	3,638,115.00	1,500	1,50
R2048	On	04/05/2023	Bond Future	11.10	Put			0.00000	0.00000	3,671,550	18.48	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			2,923.32000	2.92332	3,209,530	18.88	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			3,177.35000	3.17735	2,882,470	18.88	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			2,957.92000	2.95792	3,246,170	18.90	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			3,144.77000	3.14477	2,851,930	18.90	0.00	0	
R2048	On	04/05/2023	Bond Future	10.40	Call			0.00000	0.00000	799,160	17.62	1,198,740.00	1,500	1,50
R2048	On	04/05/2023	Bond Future	10.40	Put			0.00000	0.00000	7,183,940	17.62	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			6,833.90000	6.83390	7,221,100	20.19	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			2,821.49000	2.82149	2,616,450	20.19	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			6,753.89000	6.75389	7,138,850	20.16	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			2,861.51000	2.86151	2,654,230	20.16	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			6,793.97000	6.79397	7,180,050	20.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	03/08/2023	Bond Future	12.10	Put		2,841.53000	2.84153	2,635,370	20.18	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,962.70000	4.96270	5,270,700	19.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,514.04000	5.51404	5,217,840	19.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,896.48000	4.89648	5,202,050	19.11	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,579.11000	5.57911	5,280,480	19.11	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,929.68000	4.92968	5,236,470	19.12	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,546.62000	5.54662	5,249,210	19.12	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,691.53000	7.69153	8,066,390	19.41	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,747.20000	4.74720	4,505,610	19.41	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		7,619.97000	7.61997	7,993,000	19.38	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,794.70000	4.79470	4,551,280	19.38	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		7,655.57000	7.65557	8,029,520	19.40	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,770.73000	4.77073	4,528,230	19.40	0.00	0	
Total R2048 Option											12,973,182.00	8,800	3,00
Total For R2048											109,816,261.85	9,990	318,15
R209	On	02/02/2023	Bond Future			10.87620	70.25413	10.96493	69.78702	15.19	2,248,132.16	32	11,65
R209	On	04/05/2023	Bond Future			10.97759	68.44333	11.06925	67.96837	16.91	23,749,835.51	347	19,10
R209	On	03/08/2023	Bond Future			11.07421	69.78821	11.16905	69.30416	16.90	0.00	0	1,65
R209	On	02/11/2023	Bond Future			11.17824	67.99557	11.27656	67.50173	16.67	0.00	0	5,75
R209	On	01/02/2024	Bond Future			11.28564	69.32309	11.38759	68.81925	16.45	0.00	0	
Total R209 Future											25,997,967.67	379	38,14
R209	On	02/02/2023	Bond Future	10.78	Call		37.28000	0.03728	51,300	14.80	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		1,015.92000	1.01592	562,830	14.80	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		43.18000	0.04318	61,450	14.82	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		968.39000	0.96839	519,550	14.82	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		49.82000	0.04982	73,070	14.84	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		921.67000	0.92167	477,810	14.84	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		3,632.85000	3.63285	3,940,300	17.77	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		1,461.79000	1.46179	1,294,280	17.77	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		7,297.02000	7.29702	7,707,040	19.46	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		450.82000	0.45082	385,880	19.46	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call		2,386.99000	2.38699	2,631,160	17.07	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		6,259.36000	6.25936	5,855,920	15.52	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		1,058.41000	1.05841	1,202,160	16.13	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		4,084.84000	4.08484	3,753,630	16.13	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,145.09000	2.14509	2,374,190	16.91	0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.00	Put		2,503.49000	2.50349	2,257,630	16.91	0.00	0	8,20
R209	On	04/05/2023	Bond Future	11.09	Put		2,280.11000	2.28011	2,049,320	17.07	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,414.60000	2.41460	2,660,430	17.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/05/2023	Bond Future	11.10	Put		2,256.29000	2.25629	2,027,160	17.08	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,442.36000	2.44236	2,689,840	17.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		2,232.69000	2.23269	2,005,210	17.10	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		417.71000	0.41771	489,230	15.52	0.00	0	50
R209	On	03/08/2023	Bond Future	11.95	Call		5,651.34000	5.65134	5,983,840	17.90	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,842.80000	1.84280	1,691,250	17.90	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		2,161.26000	2.16126	2,353,890	16.21	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,603.04000	4.60304	4,311,620	16.21	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,585.73000	5.58573	5,916,420	17.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,870.91000	1.87091	1,717,550	17.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,618.60000	5.61860	5,950,190	17.89	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,856.89000	1.85689	1,704,430	17.89	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		1,011.56000	1.01156	1,123,170	15.78	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,330.09000	7.33009	6,957,650	15.78	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		4,096.96000	4.09696	4,363,320	16.79	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,731.35000	3.73135	3,503,870	16.79	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		4,043.12000	4.04312	4,307,490	16.77	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,776.80000	3.77680	3,547,330	16.77	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		4,070.12000	4.07012	4,335,480	16.78	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,754.13000	3.75413	3,525,650	16.78	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		6,586.05000	6.58605	6,913,440	17.15	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,024.20000	3.02420	2,847,750	17.15	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		6,526.65000	6.52665	6,852,580	17.13	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,056.02000	3.05602	2,878,110	17.13	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		6,556.21000	6.55621	6,882,870	17.14	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,039.94000	3.03994	2,862,760	17.14	0.00	0	
Total R209 Option											0.00	0	28,85
Total For R209											25,997,967.67	379	66,95
R210	On	02/02/2023	Bond Future			222.99373	222.99373	222.99267	222.99267		0.00	0	1
R210	On	04/05/2023	Bond Future			224.21544	224.21544	224.21767	224.21767		0.00	0	38
R210	On	03/08/2023	Bond Future			228.67457	228.67457	228.67751	228.67751		0.00	0	30
R210	On	02/11/2023	Bond Future			230.01739	230.01739	230.01943	230.01943		0.00	0	
R210	On	01/02/2024	Bond Future			234.56274	234.56274	234.56362	234.56362		0.00	0	
Total R210 Future											0.00	0	80
Total For R210											0.00	0	80
R213	On	02/02/2023	Bond Future			10.01123	86.69631	10.09009	86.31440	11.19	6,849,008.49	79	19,98
R213	On	04/05/2023	Bond Future			10.10787	84.79902	10.18994	84.41118	12.28	35,615,588.40	420	33,68
R213	On	03/08/2023	Bond Future			10.19995	86.46517	10.28570	86.07000	11.77	0.00	0	
R213	On	02/11/2023	Bond Future			10.30692	84.59638	10.39680	84.19305	11.19	0.00	0	1,9

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	01/02/2024	Bond Future			10.42356	86.24858	10.51794	85.83693		10.66	0.00	0	
Total R213 Future												42,464,596.89	499	55,57
R213	On	02/02/2023	Bond Future	9.16	Call			0.00000	0.00000	0,000	7.87	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put			4,649.04000	4.64904	4,267,130	7.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			115.86000	0.11586	185,550	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	9
R213	On	02/02/2023	Bond Future	10.35	Put			13.12000	0.01312	0,120	11.49	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call			658.40000	0.65840	963,610	11.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			81.94000	0.08194	5,240	11.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,624.78000	1.62478	2,002,910	11.72	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put			3.79000	0.00379	0,010	11.72	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			9,440.16000	9.44016	9,822,070	15.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			503.74000	0.50374	191,520	10.41	0.00	0	4
R213	On	02/02/2023	Bond Future	10.22	Call			697.33000	0.69733	1,010,350	11.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			73.02000	0.07302	4,130	11.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			737.03000	0.73703	1,057,270	11.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			64.91000	0.06491	3,240	11.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			1,256.23000	1.25623	1,625,140	11.49	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			3,615.08000	3.61508	3,877,740	12.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			1,119.01000	1.11901	993,830	12.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			3,647.05000	3.64705	3,910,830	12.79	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			1,105.67000	1.10567	981,610	12.79	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			3,679.12000	3.67912	3,944,030	12.80	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			1,092.45000	1.09245	969,520	12.80	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			996.37000	0.99637	910,220	13.14	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			6,825.52000	6.82552	7,133,380	13.11	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			1,012.68000	1.01268	925,370	13.11	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			6,859.32000	6.85932	7,167,760	13.13	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			1,004.58000	1.00458	917,850	13.13	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			6,892.97000	6.89297	7,201,990	13.14	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			5,199.86000	5.19986	5,466,580	11.76	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,999.69000	1.99969	1,863,080	11.76	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			5,141.37000	5.14137	5,406,660	11.74	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			2,026.41000	2.02641	1,888,370	11.74	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			5,170.45000	5.17045	5,436,460	11.75	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			2,012.87000	2.01287	1,875,550	11.75	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,888.89000	1.88889	1,770,170	11.67	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			6,904.27000	6.90427	7,197,740	11.68	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,878.47000	1.87847	1,760,290	11.68	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 Intere
R213	On	01/02/2024	Bond Future	11.70	Call			6,844.74000	6.84474	7,137,120	11.66	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,899.37000	1.89937	1,780,100	11.66	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			6,874.49000	6.87449	7,167,420	11.67	0.00	0	
Total R213 Option												0.00	0	3,25
Total For R213												42,464,596.89	499	58,82
R214	On	02/02/2023	Bond Future			11.16121	66.97642	11.24998	66.49198		16.91	1,071,622.72	16	68,08
R214	On	04/05/2023	Bond Future			11.25889	64.95660	11.35044	64.46394		18.96	1,039,305.60	16	22,94
R214	On	03/08/2023	Bond Future			11.35328	66.23288	11.44789	65.73075		18.98	0.00	0	2,98
R214	On	02/11/2023	Bond Future			11.45658	64.22393	11.55450	63.71171		18.86	0.00	0	
R214	On	01/02/2024	Bond Future			11.56576	65.47802	11.66722	64.95544		18.65	0.00	0	
Total R214 Future												2,110,928.32	32	93,97
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			33,508.02000	33.50802	33,023,580	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			2,878.36000	2.87836	3,362,700	18.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put			0.10000	0.00010	0,000	18.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			60.28000	0.06028	87,300	16.60	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			937.48000	0.93748	480,060	16.60	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			68.80000	0.06880	102,190	16.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call			1,860.21000	1.86021	2,340,120	17.62	5,382,276.00	2,300	
R214	On	02/02/2023	Bond Future	11.60	Put			4.54000	0.00454	0,010	17.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call			15.39000	0.01539	15,400	16.43	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put			1,394.34000	1.39434	909,910	16.43	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			45.78000	0.04578	62,470	16.56	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put			1,945.80000	1.94580	1,460,160	16.25	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put			5,494.97000	5.49497	5,010,530	15.36	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call			2.24000	0.00224	1,040	16.25	2,392.00	2,300	
R214	On	02/02/2023	Bond Future	11.07	Put			1,033.96000	1.03396	566,210	16.56	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			52.63000	0.05263	74,100	16.58	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			985.29000	0.98529	522,320	16.58	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put			890.62000	0.89062	439,570	16.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,569.41000	2.56941	2,824,510	19.21	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			2,411.60000	2.41160	2,174,040	19.21	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,512.35000	2.51235	2,764,100	19.17	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			2,461.25000	2.46125	2,220,340	19.17	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,540.87000	2.54087	2,794,300	19.19	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			2,436.38000	2.43638	2,197,150	19.19	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			2,125.92000	2.12592	1,959,780	20.03	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			5,699.65000	5.69965	6,036,570	20.05	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/08/2023	Bond Future	12.16	Put		2,110.74000	2.11074	1,945,530	20.05	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,633.90000	5.63390	5,968,940	20.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,141.38000	2.14138	1,974,290	20.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,666.67000	5.66667	6,002,660	20.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,918.26000	3.91826	4,178,800	18.81	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,412.48000	4.41248	4,160,800	18.81	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,944.78000	3.94478	4,206,360	18.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,386.41000	4.38641	4,135,770	18.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,891.82000	3.89182	4,151,330	18.79	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,438.69000	4.43869	4,185,980	18.79	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,779.18000	3.77918	3,574,830	19.12	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		6,156.73000	6.15673	6,475,750	19.13	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,759.97000	3.75997	3,556,410	19.13	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		6,185.99000	6.18599	6,505,790	19.14	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,741.10000	3.74110	3,538,320	19.14	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		6,127.76000	6.12776	6,445,990	19.12	0.00	0	
Total R214 Option											5,384,668.00	4,600	
Total For R214											7,495,596.32	4,632	93,97
Total for Bond											1,172,931,796.11	32,266	2,008,65
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	
Total For I2025											0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2033 Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2033										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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R213/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			875.30400	875.30400	871.12000	871.12000			0.00	0	9
GOVI On 04/05/2023 GOVI			892.00400	892.00400	887.74400	887.74400			0.00	0	8
GOVI On 03/08/2023 GOVI			909.52900	909.52900	905.18700	905.18700			0.00	0	
GOVI On 02/11/2023 GOVI			927.23300	927.23300	922.80500	922.80500			0.00	0	
GOVI On 01/02/2024 GOVI			945.35700	945.35700	940.84100	940.84100			0.00	0	
Total GOVI Future									0.00	0	95
GOVI On 02/02/2023 GOVI	850.82	Call			203,000.00000	20.30000	244,840,000		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			202,900.00000	20.29000	244,740,000		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			202,800.00000	20.28000	244,640,000		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			348,740.00000	34.87400	391,340,000		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			348,640.00000	34.86400	391,240,000		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			348,840.00000	34.88400	391,440,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			679,770.00000	67.97700	723,190,000		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			679,670.00000	67.96700	723,090,000		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			679,570.00000	67.95700	722,990,000		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			370,050.00000	37.00500	414,330,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			369,950.00000	36.99500	414,230,000		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			369,850.00000	36.98500	414,130,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			608,510.00000	60.85100	653,670,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	01/02/2024	GOVI	879.99	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call		608,410.00000	60.84100	653,570,000		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		608,610.00000	60.86100	653,770,000		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											0.00	0	93
Total for GOVI											0.00	0	93
AL37	On	02/02/2023	Index Future			875.13800	875.13800	873.61700	873.61700		0.00	0	
AL37	On	04/05/2023	Index Future			891.83500	891.83500	890.28900	890.28900		0.00	0	
AL37	On	03/08/2023	Index Future			909.35700	909.35700	907.78200	907.78200		0.00	0	
AL37	On	02/11/2023	Index Future			927.05700	927.05700	925.45000	925.45000		0.00	0	
AL37	On	01/02/2024	Index Future			945.17800	945.17800	943.53800	943.53800		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	02/02/2023	Index Future			1,022.80600	1,022.80600	1,018.87100	1,018.87100		0.00	0	
AL7T	On	04/05/2023	Index Future			1,042.32100	1,042.32100	1,038.31500	1,038.31500		0.00	0	
AL7T	On	03/08/2023	Index Future			1,062.79900	1,062.79900	1,058.71600	1,058.71600		0.00	0	
AL7T	On	02/11/2023	Index Future			1,083.48600	1,083.48600	1,079.32200	1,079.32200		0.00	0	
AL7T	On	01/02/2024	Index Future			1,104.66500	1,104.66500	1,100.41700	1,100.41700		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	02/02/2023	Index Future			887.57500	887.57500	883.31900	883.31900		0.00	0	
ALBI	On	04/05/2023	Index Future			904.50900	904.50900	900.17700	900.17700		0.00	0	1
ALBI	On	03/08/2023	Index Future			922.28000	922.28000	917.86400	917.86400		0.00	0	
ALBI	On	02/11/2023	Index Future			940.23200	940.23200	935.72800	935.72800		0.00	0	
ALBI	On	01/02/2024	Index Future			958.61100	958.61100	954.01700	954.01700		0.00	0	
Total ALBI Future											0.00	0	11
Total For ALBI											0.00	0	11
IGOV	On	02/02/2023	Index Future			321.89100	321.89100	322.43100	322.43100		0.00	0	11
IGOV	On	04/05/2023	Index Future			328.11300	328.11300	328.66500	328.66500		0.00	0	61
IGOV	On	03/08/2023	Index Future			334.63800	334.63800	335.20200	335.20200		0.00	0	
IGOV	On	02/11/2023	Index Future			341.22900	341.22900	341.80300	341.80300		0.00	0	
IGOV	On	01/02/2024	Index Future			347.97400	347.97400	348.55900	348.55900		0.00	0	
Total IGOV Future											0.00	0	80
Total For IGOV											0.00	0	80
Total for Index											0.00	0	92
JIBAR F	On	15/02/2023	Jibar Future			7.45500	92.54500	7.47500	92.52500		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 15/03/2023		Jibar Future	7.46500	92.53500	7.48000	92.52000			0.00	0	
JIBAR f On 19/04/2023		Jibar Future	7.56500	92.43500	7.58500	92.41500			0.00	0	
JIBAR f On 17/05/2023		Jibar Future	7.57000	92.43000	7.57500	92.42500			0.00	0	
JIBAR f On 21/06/2023		Jibar Future	7.57500	92.42500	7.58000	92.42000			0.00	0	
JIBAR f On 19/07/2023		Jibar Future	7.54500	92.45500	7.54500	92.45500			0.00	0	
JIBAR f On 20/09/2023		Jibar Future	7.51000	92.49000	7.52000	92.48000			0.00	0	7
JIBAR f On 20/12/2023		Jibar Future	7.28500	92.71500	7.29500	92.70500			0.00	0	27
JIBAR f On 20/03/2024		Jibar Future	7.24500	92.75500	7.26000	92.74000			0.00	0	
JIBAR f On 19/06/2024		Jibar Future	7.02500	92.97500	7.04000	92.96000			0.00	0	
JIBAR f On 18/09/2024		Jibar Future	7.02000	92.98000	7.04000	92.96000			0.00	0	6
JIBAR f On 18/12/2024		Jibar Future	7.02500	92.97500	7.05000	92.95000			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 :									1,172,931,796.11	32,266	2,010,97
ABCPI3 On 07/12/2023		Spot Bond	5.05000	325.53007	5.05000	325.29810			404,000,000,000.00	80,000,000	40,000,00
Total ABCPI3 SPOT									404,000,000,000.00	80,000,000	40,000,00
Total For ABCPI3									404,000,000,000.00	80,000,000	40,000,00
ABF001 On 13/09/2026		Spot Bond			0.00000	101.23213			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.77972			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.17000	102.36352	9.17000	102.28791			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031		Spot Bond	11.40000	90.00745	11.40000	89.92525			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF006 On 31/03/2026		Spot Bond			0.00000	100.86016			0.00	0	
Total ABF006 SPOT									0.00	0	
Total For ABF006									0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.63374			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN0: On 17/03/2026 Spot Bond					0.00000	101.14267				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.39999				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.63774				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.25077				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.28480				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.88788				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.74736				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.38431				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.45357				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	102.06111				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.25959				0.00	9,800,000,000	4,900,000,000
Total ABFN33 SPOT										0.00	9,800,000,000	4,900,000,000
Total For ABFN33										0.00	9,800,000,000	4,900,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.33955				0.00	0	
Total ABFN35 SPOT										0.00	0	

Contract 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 ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.45961				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.89284				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.29687				0.00	10,340,000,000	5,170,000,000
Total ABFN40 SPOT										0.00	10,340,000,000	5,170,000,000
Total For ABFN40										0.00	10,340,000,000	5,170,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.13127				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.74032				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.39574				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.40060				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.85934				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.42158				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.46507				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.72182				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.62519				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.88450				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.66573				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.69973				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.84067				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.77270				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.33707				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.70641				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.76167				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.52929				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.87701				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.32800				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.91706				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.83229				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.45288				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.56546				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.91685				0.00	0	500,000,00
Total ABJ04 SPOT										0.00	0	500,000,00
Total For ABJ04										0.00	0	500,000,00
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.95569				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	160.60382				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	65.93845	100.00000	65.47705				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	165.10045				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	214.89658				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.12800	5.12800	5.12800	235.96351				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	103.22700				0.00	0	
Total ABN67 SPOT										0.00	0	

Contract 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 ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.08500	8.08500	8.08500	109.15634			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.50000	107.04705	8.50000	106.97323			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.49500	110.76541	8.49500	110.68907			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.13500	104.62707	8.13500	104.55796			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.75000	103.73497	8.75000	103.66137			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	17.21676	100.00000	17.10144			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.70000	326.44234	4.70000	326.21894			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.96000	10.96000	10.96000	100.66915		2,192,000,000,000.00	200,000,000	100,000,000	
Total ABX01 SPOT								2,192,000,000,000.00	200,000,000	100,000,000	
Total For ABX01								2,192,000,000,000.00	200,000,000	100,000,000	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.20003			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.17571			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	197.80308			0.00	0	
Total ACL204 SPOT									0.00	0	
Total For ACL204									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.13463			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.63313				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.79107				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.47369				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.43797				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.72590				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.34733				0.00	100,000,000	50,000,00
Total AGLG01 SPOT										0.00	100,000,000	50,000,00
Total For AGLG01										0.00	100,000,000	50,000,00
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	102.87286				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.59136				0.00	0	1,099,70
Total AGT02 SPOT										0.00	0	1,099,70
Total For AGT02										0.00	0	1,099,70
AGT03 On 05/06/2025 Spot Bond					0.00000	104.84872				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.13201				0.00	0	2,360,70
Total AGT04 SPOT										0.00	0	2,360,70
Total For AGT04										0.00	0	2,360,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT05 On 16/11/2027 Spot Bond					0.00000	102.20066				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.35785				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.36632				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.38500	98.47185	8.38500	98.40485				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.37922				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.42216				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.47571				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.33524				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.65942				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.69000	104.60877	9.69000	104.52810				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.72056				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.72002				0.00	0	
Total AHF5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.80080				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.57395				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	102.08887				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.58864				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.71991				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.80067				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.36558				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.75197				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.81975				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.76029				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.73000				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.84104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.80269				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.91109				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.42605				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.55500	103.82030	8.55500	103.74874				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	100.35490	10.40500	100.27058				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.58500	94.19811	11.58500	94.11024				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.95077				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	102.01971				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.70654				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.78700	193.54103	6.78700	193.37622				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.92440				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF09 On 24/07/2023 Spot Bond					0.00000	100.23439				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.24366				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.88764				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.89731				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.47800	250.65188	5.47800	250.46471				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.08800	217.38465	6.08800	217.21168				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.47700	206.49588	5.47700	206.34167				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.48000	114.75741	5.48000	114.67139				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.00861				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.25530				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.07754				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.85562				0.00	0	
Total ASN278 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	101.74644				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	101.71598				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	101.33601				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.91630				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.12732				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.73343				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN318 On 31/03/2029 Spot Bond			5.05000	5.05000	5.05000	114.53512				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.60500	5.60500	5.60500	105.18985				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.20204				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	101.31314				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	99.84965				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.71114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.59000	113.27182	5.59000	113.18591				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.13945				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.49746				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.24235				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.10899				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.10899				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	101.62501				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.38863				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	101.23231				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.63408				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 06/11/2023 Spot Bond					0.00000	100.73533				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2023 Spot Bond					0.00000	101.23757				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.23757				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.39239				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.12510				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.09676				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.21854				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.45849				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	103.88704				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.00526				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.02490				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.32365				0.00	0	
Total ASN458 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	101.13718				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.39943				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.40186				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	99.38033				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.42500	10.42500	10.42500	105.36144				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.08482				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.09425				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.68667				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.35926				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	123.23300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.21000	10.21000	10.21000	105.33097				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.64180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.16606				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.16606				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.09478				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.78000	98.67722	9.78000	98.59960				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.96000	98.53439	8.96000	98.46323				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.51000	97.40813	9.51000	97.33357				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.51000	97.40813	9.51000	97.33357				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.08500	101.54053	8.08500	101.47385				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.03500	101.54626	10.03500	101.46389				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			9.98500	101.54610	9.98500	101.46414				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.48500	101.10227	9.48500	101.02466				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53 On 31/01/2024 Spot Bond			9.48500	101.10227	9.48500	101.02466				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.80479				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.01542				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.12000	100.42722	10.12000	100.34761				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.21000	100.40695	10.21000	100.32412				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.07000	100.60973	10.07000	100.52785				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	101.02434				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.24017				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.51232				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	108.84765				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	99.76398				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	95.95897				0.00	0	
Total ASN587 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN587										0.00	0	
ASN59 On 31/01/2024 Spot Bond			9.97500	99.45828	9.97500	99.37808				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.57401				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.42610				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.23048				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.25004				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.91934				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.08286				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.02552				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	100.90193				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	94.50470				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	101.12409				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.99728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/05/2023 Spot Bond					0.00000	99.70623				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 21/12/2026 Spot Bond					0.00000	101.08480				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 28/02/2024 Spot Bond					0.00000	101.92411				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 02/04/2026 Spot Bond					0.00000	100.77381				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	101.20644				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	101.28640				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.65426				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	99.91472				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.42771				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.59107				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.85875				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 27/02/2023 Spot Bond					0.00000	101.71290				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.82935				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.77103				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.91629				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.24871				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.28518				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.92882				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.21748				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.85540				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.01482				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.02283				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.34459				0.00	0	
Total ASN694 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.11046				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.16357				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.16966				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.46988				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.84689				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.78256				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.93017				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.86711				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.54830				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.79295				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.36303				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.57273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.02095				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	101.80156				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.86481				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.13314				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.14532				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	98.29702				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.01781				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.33454				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.28108				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.21384	9.21384	9.21384	105.36427				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.54847				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79(On 31/01/2024 Spot Bond			9.98500	9.98500	9.98500	100.28085				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.02474				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	100.01743				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	100.01753				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	100.22954				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	101.02881				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	100.75468				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	100.76209				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.56404				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.00299				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	102.96400				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.58835				0.00	0	
Total ASN824 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.68006				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.67871				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.48658				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.43563				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.43563				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.02484				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.18689				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.25036				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.24888				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.24888				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.25726				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	114.43361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/04/2023 Spot Bond			6.59000	6.59000	6.59000	100.30499				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/04/2023 Spot Bond			6.64000	6.64000	6.64000	100.30621				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/04/2023 Spot Bond			6.79000	6.79000	6.79000	100.30985				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.10298				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.10244				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	101.13324				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	101.15772				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.80163				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.38393				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.09429				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 25/04/2042 Spot Bond					0.00000	116.37969				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	107.05923				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.39638				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.39638				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.23672				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.27267				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.27267				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.84382				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.07054				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.29141				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.27925				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.04974				0.00	0	
Total ASN881 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	101.45336				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	100.39113				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.95748				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	101.32728				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			10.66000	101.05291	10.66000	100.96597				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN889 On 20/06/2027 Spot Bond					0.00000	101.26709				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	100.01341				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	101.12097				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN904 On 31/07/2027 Spot Bond					0.00000	101.83698				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	101.87231				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.83698				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.80164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.81931				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	101.84581				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.81931				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.84581				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	101.35590				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	101.39356				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.23044				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 06/02/2023 Spot Bond					0.00000	99.93502				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN935 On 20/12/2027 Spot Bond					0.00000	101.86729				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.32187				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.02044				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN94(On 20/12/2027 Spot Bond					0.00000	101.24283				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.19781				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	101.15746				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.38263				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	101.12410				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	101.13324				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	101.80164				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	100.02515				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	101.30364				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	101.16719				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	101.09676				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96(On 30/09/2027 Spot Bond					0.00000	100.80195				0.00	0	
Total ASN960 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN960									0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	69.11029			0.00	0	
Total ASN964 SPOT									0.00	0	
Total For ASN964									0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	100.28387			0.00	800,000,000	400,000,000
Total ASN973 SPOT									0.00	800,000,000	400,000,000
Total For ASN973									0.00	800,000,000	400,000,000
ASN97 On 20/12/2027 Spot Bond					0.00000	100.25833			0.00	800,000,000	400,000,000
Total ASN974 SPOT									0.00	800,000,000	400,000,000
Total For ASN974									0.00	800,000,000	400,000,000
ASN97 On 24/01/2025 Spot Bond					0.00000	86.71231			0.00	0	
Total ASN975 SPOT									0.00	0	
Total For ASN975									0.00	0	
ASN97 On 31/01/2028 Spot Bond					0.00000	100.08748			0.00	0	
Total ASN977 SPOT									0.00	0	
Total For ASN977									0.00	0	
ASN97 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		900,000,000,000,000.00	9,000,000,000	9,000,000,000	10,000,000,000
Total ASN979 SPOT								10,000,000,000,000.00	9,000,000,000	10,000,000,000	10,000,000,000
Total For ASN979								10,000,000,000,000.00	9,000,000,000	10,000,000,000	10,000,000,000
BAW29 On 22/02/2023 Spot Bond					0.00000	101.71069			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.67000	101.60738	6.67000	101.55245			0.00	0	
Total BAW33 SPOT									0.00	0	
Total For BAW33									0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.27155			0.00	0	
Total BAW34 SPOT									0.00	0	
Total For BAW34									0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.38052			0.00	0	
Total BAW36 SPOT									0.00	0	
Total For BAW36									0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.49752			0.00	0	
Total BAW37 SPOT									0.00	0	
Total For BAW37									0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.87239			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.74126				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.98931				0.00	200,000,000	100,000,000
Total BAWGL2 SPOT										0.00	200,000,000	100,000,000
Total For BAWGL2										0.00	200,000,000	100,000,000
BAYA7 On 31/03/2026 Spot Bond			11.41000	11.41000	11.41000	106.17277				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.28537				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.01322				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.11869				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.46104				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	101.12143				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.01052				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	101.11735				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	103.04117				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 30/06/2024 Spot Bond					0.00000	99.34190				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.10502				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.94888				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.96925				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.94836				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.75608				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.94016				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.15202				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.01164				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.01075				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	100.98179				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.11493				0.00	0	
Total BAYB13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.26431				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.13610				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.11527				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	101.10717				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	101.11493				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.11527				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2 On 30/09/2025 Spot Bond					0.00000	101.15692				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.51500	8.51500	8.51500	100.75583				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.91931				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.91774				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.65051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.36563				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.55634				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.37266				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.06644				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.71422				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.04327				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.72260				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.07875				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.89774				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.76939				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	102.10945				0.00	0	370,000,00
Total BID10 SPOT										0.00	0	370,000,00
Total For BID10										0.00	0	370,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			8.59500	102.91036	8.59500	102.83862				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.60721				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.40635				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.83678				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.85582				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.02248				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.57157				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.80000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.39600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	73.37700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.60700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.51200				0.00	0	
Total BNPP13 SPOT										0.00	0	

Contract 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 BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.73070				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.56816				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.55347				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.63738				0.00	100,000,000	50,000,00
Total BPPF23 SPOT										0.00	100,000,000	50,000,00
Total For BPPF23										0.00	100,000,000	50,000,00
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.60267				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.67259				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	99.84728				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.71268				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	101.71050				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.88721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.11674				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	100.96091				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.94001				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.97190				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	99.94191				0.00	590,000,000	1,090,000,000
Total CBL30 SPOT										0.00	590,000,000	1,090,000,000
Total For CBL30										0.00	590,000,000	1,090,000,000
CBL31 On 21/11/2025 Spot Bond					0.00000	101.57222				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.01000	103.18282	8.01000	103.11691			32,040,000,000,000.00	4,000,000,000	1,000,000,000	
Total CCT01 SPOT									12,040,000,000,000.00	4,000,000,000	1,000,000,000	
Total For CCT01									12,040,000,000,000.00	4,000,000,000	1,000,000,000	
CCT02 On 12/06/2024 Spot Bond			8.31000	105.89051	8.31000	105.81947			0.00	0		
Total CCT02 SPOT									0.00	0		
Total For CCT02									0.00	0		
CCT03 On 15/03/2025 Spot Bond			8.86000	108.74456	8.86000	108.66646			0.00	0		
Total CCT03 SPOT									0.00	0		
Total For CCT03									0.00	0		
CCT04 On 17/07/2027 Spot Bond			9.90000	9.90000	9.90000	101.01417			0.00	0		
Total CCT04 SPOT									0.00	0		
Total For CCT04									0.00	0		
CGR42 On 03/08/2023 Spot Bond					0.00000	100.00042			0.00	0		
Total CGR42 SPOT									0.00	0		
Total For CGR42									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	102.03074				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.13073				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.31780				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.33228				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.07336				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.45915	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	101.16313				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.61000	105.00161	9.61000	104.91997				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	109.41205	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	99.90984				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract 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 CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.55322				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.50000	104.07820	10.50000	103.98997				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.96671	6.50000	108.31000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 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	
CLN45 On 31/01/2025 Spot Bond			6.35000	156.91627	6.35000	156.78769				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.46000	150.80591	8.46000	150.65693				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.25500	105.46497	9.25500	105.38592				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.76363				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.59971				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.27828				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	101.28467				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/04/2023 Spot Bond				100.00000	0.00000	100.09357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.85060				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	101.31997				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.65268				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/03/2023 Spot Bond			100.00000		0.00000	101.30376				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.33987				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.24293				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.35435				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	101.17716				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.31997				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.18831				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.39233				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			9.74000	101.83229	9.74000	101.75206				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.11442				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/10/2023 Spot Bond					0.00000	99.72937				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.45810				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 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	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.35283				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.21000	106.99399	9.21000	106.91548				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.26000	105.13420	9.26000	105.05535				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.35000	104.31743	9.35000	104.23846				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.40000	9.40000	9.40000	326.55890				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract 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 CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.94517				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.75254				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.68760				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.49232				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	130.78300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.74592				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			9.71000	103.24051	9.71000	103.37034				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.21000	104.65667	9.21000	104.57861				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.06588				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.71819				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.53460				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.52217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.75524				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.44000	103.62895	9.44000	103.54976				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.74456				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.75444				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.25780				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.26121				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.38135				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.78637				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.82629				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.29039				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.38477				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2024 Spot Bond					0.00000	101.83620				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.35539				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.64291				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.14648				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.99295				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.03559				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.77000	155.54287	4.77000	124.49656				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.95522				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.99594				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.66825				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			8.68000	8.68000	8.68000	102.55925				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.75706				0.00	0	
Total CLN598 SPOT										0.00	0	

Contract 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 CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.26474				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.14648				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.14648				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			8.26500	8.26500	8.26500	100.62005				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.92985				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	101.13235				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.94075				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.41697				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.68827				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			8.84000	102.59759	8.84000	102.52457				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 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 CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/10/2024 Spot Bond					0.00000	100.24496				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611(On 14/04/2026 Spot Bond					0.00000	102.11813				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612(On 07/03/2025 Spot Bond					0.00000	101.44822				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613(On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614(On 30/11/2023 Spot Bond					0.00000	101.77283				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615(On 20/12/2029 Spot Bond					0.00000	98.26200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617(On 20/12/2024 Spot Bond					0.00000	102.54991				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618(On 31/05/2024 Spot Bond					0.00000	101.61948				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620(On 28/10/2024 Spot Bond					0.00000	100.09048				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621(On 28/10/2024 Spot Bond					0.00000	100.48865				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622(On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	101.89600				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.45781				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.60000	61.36000	12.60000	80.01611				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.91121				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.91000	103.50707	9.91000	103.42549				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.88995				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.87909				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.71487				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	102.00704				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.18744				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.65927				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.88389				0.00	0	
Total CLN637 SPOT										0.00	0	

Contract 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 CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.91230				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	102.00505				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.38408				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.66532				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.13272				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.22977				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.13397				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.99475				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.60717				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.88389				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.88389				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN655 On 02/04/2026 Spot Bond					0.00000	0.00000				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 CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 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	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.27945				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.95956				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.56754				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.89400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	124.81700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 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	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.78903				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.90071				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.15040				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/05/2023 Spot Bond					0.00000	100.97822				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN666 On 18/09/2024 Spot Bond					0.00000	102.31370				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.72750				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	102.02524				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.59817	5.45647	129.60422				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.45647	159.59817	5.45647	129.60505				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.05552				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	102.13627				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.10028				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.59739				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.80563				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.37730				0.00	0	
Total CLN682 SPOT										0.00	0	

Contract 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 CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.06947				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.08854				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	102.07000				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.21927				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.21906				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.39605				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.90010				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.11833				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	102.24884				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.65214				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.15868				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.31265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.51364				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.92760				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	102.19287				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.20731				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	102.17664				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.90162				0.00	0	200,000,00
Total CLN708 SPOT										0.00	0	200,000,00
Total For CLN708										0.00	0	200,000,00
CLN709 On 26/08/2025 Spot Bond					0.00000	101.10133				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.23887				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.47938				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.21408				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.70855				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN714 On 21/06/2025 Spot Bond					0.00000	101.10609				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.10609				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.10609				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	80.28717				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.21201				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	79.29391				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	79.61326				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.46502				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	80.31666				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.04777				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.04777				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.04777				0.00	0	
Total CLN726 SPOT										0.00	0	

Contract 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 CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.05967				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.05967				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.05967				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.79024				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.81731				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.44885				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.11811				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.22641				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	93.73252				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.38910				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.65809				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.47924				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.86369				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.89136				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.07584				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 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	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.26864				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.85869				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.11827				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.02391				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.28397				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75 On 01/10/2026 Spot Bond					0.00000	100.71939				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	100.06023				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	98.46817				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	100.78189				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.74490				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.18284				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	

Contract 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 CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.88342				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.20473				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.19303				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.06023				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 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	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.11348				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.58029				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	107.27387				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.78713				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.51292				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.79919				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.02621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.42500	7.42500	7.42500	98.48809				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.71324				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.96061				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.01622				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.01662				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	104.85091				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.01864				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.01953				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.84382				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.02285				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN787 On 30/09/2026 Spot Bond					0.00000	100.84382				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.94411				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	109.77678				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 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	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.91923				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.84388				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.02457				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.02457				0.00	0	
Total CLN799 SPOT										0.00	0	

Contract 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 CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	100.02457				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	101.81040				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	85.53848				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 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	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.01686				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80 On 20/04/2023 Spot Bond					0.00000	100.37153				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.02510				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN80 On 28/02/2027 Spot Bond					0.00000	101.81937				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.01945				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN80 On 21/12/2027 Spot Bond					0.00000	101.05264				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.51500	100.82510	8.51500	100.75583				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.05848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.27948				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.02465				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.02510				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.01623				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.02465				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.84388				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 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	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.02465				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN825 On 31/07/2025 Spot Bond					0.00000	100.02465				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.02434				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.02465				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	90.84373				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	106.84474				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	101.49567				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	100.02434				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			8.88500	8.88500	8.88500	104.03277				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	101.80150				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.80163				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.80164				0.00	0	
Total CLN836 SPOT										0.00	0	

Contract 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 CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.80153				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.84388				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.12471				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.76426				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 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	
CLN841 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	
CLN842 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	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.42444				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.76258				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.77110				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.84388				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.84388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.84352				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.02997				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.13856				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.13324				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.18437				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.26101				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.28533				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.17587				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	99.86410				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	86.67855				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.02465				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN86 On 20/06/2027 Spot Bond					0.00000	101.19410				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.12106				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	101.40092				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	111.38269				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	100.03294				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	85.47491				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86 On 15/07/2029 Spot Bond					0.00000	100.01476				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.01544				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.01503				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	85.95661				0.00	0	
Total CLN872 SPOT										0.00	0	

Contract 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 CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.80150				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.15150				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.12924				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.12924				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.20522				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.01445				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.75706				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.75287				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.28590				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.01421				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.05482				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	80.85025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	80.85025				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	80.67181				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	80.82047				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.65000	5.65000	5.65000	124.64287				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	500,000,00
Total CLN889 SPOT										0.00	0	500,000,00
Total For CLN889										0.00	0	500,000,00
CLN889 On 20/12/2027 Spot Bond					0.00000	101.25500				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	101.19172				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.02465				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.15989				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.80150				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN896 On 30/09/2027 Spot Bond					0.00000	100.84382				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.71935				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.90667				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.41547				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			10.91000	10.91000	10.91000	105.87592				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	101.64700				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.29500	10.29500	10.29500	104.82609				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.44002				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	101.33391				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.24648				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.56830				0.00	0	
Total CLN907 SPOT										0.00	0	

Contract 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 CLN907										0.00	0	
CLN907 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	
CLN908 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	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.39522				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	99.88805				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.02417				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	100.31065				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.22500	102.67955	10.22500	102.59610				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.50000	104.07543	10.50000	103.98769				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.31500	100.24595	11.31500	100.15506				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.69000	103.02337	9.69000	102.94259				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.27000	95.76025	12.27000	95.66631				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.86000	96.05681	10.86000	95.97312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.64135				0.00	1,000,000,000	1,000,000,000
Total DSY02 SPOT										0.00	1,000,000,000	1,000,000,000
Total For DSY02										0.00	1,000,000,000	1,000,000,000
DSY03 On 21/11/2024 Spot Bond			9.61000	9.61000	9.61000	103.48047				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.52369				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.86688				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.47905				0.00	200,000,000	100,000,000
Total DSY06 SPOT										0.00	200,000,000	100,000,000
Total For DSY06										0.00	200,000,000	100,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	101.67947				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.86713				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.82200				0.00	1,000,000,000	1,000,000,000
Total DTF002 SPOT										0.00	1,000,000,000	1,000,000,000
Total For DTF002										0.00	1,000,000,000	1,000,000,000
DTF003 On 14/09/2023 Spot Bond					0.00000	101.12882				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.15085				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.35500	104.55755	7.35500	104.49465				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	99.28756	100.00000	98.52185				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	99.28756	100.00000	98.52185				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	104.44032	9.77500	104.35909				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	104.52199	9.69000	104.44139				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.52199	9.69000	104.44139				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.81000	98.82312	9.81000	98.74471				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.98500	100.88231	10.98500	100.79440				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	104.71301	10.10000	104.62894				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.71301	10.10000	104.62894				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	100.81332				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.82441				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.89059				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.78909				0.00	104,000,000,000	52,000,000,00
Total DVF27 SPOT										0.00	104,000,000,000	52,000,000,00
Total For DVF27										0.00	104,000,000,000	52,000,000,00
DVF28 On 02/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				210,000,000,000,000.00	42,100,000,000	21,800,000,00
Total DVF28 SPOT										10,000,000,000,000.00	42,100,000,000	21,800,000,00
Total For DVF28										10,000,000,000,000.00	42,100,000,000	21,800,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.75977				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	101.60183				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.84640				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.92094				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.01250				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.41701				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.12231				0.00	52,400,000,000	26,200,000,00
Total DVFB31 SPOT										0.00	52,400,000,000	26,200,000,00
Total For DVFB31										0.00	52,400,000,000	26,200,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.53941				0.00	0	910,800,00
Total DVFC26 SPOT										0.00	0	910,800,00
Total For DVFC26										0.00	0	910,800,00
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.37266				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.16500	104.77130	9.16500	104.69352				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.73800	117.52965	5.73800	117.43911				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.68000	99.97277	5.68000	99.89622				0.00	0	120,600,000,00
Total EL037 SPOT										0.00	0	120,600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EL037									0.00	0	120,600,000.00
EL037/1 On 31/01/2037 Spot Bond			2.25000	148.72849	2.25000	148.65604			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	155.77187	4.91700	155.66222		2,261,820,000,000.00		460,000,000	230,000,000
Total EL28 SPOT								2,261,820,000,000.00		460,000,000	230,000,000
Total For EL28								2,261,820,000,000.00		460,000,000	230,000,000
EL29 On 19/11/2029 Spot Bond			4.83200	140.92293	4.83200	140.82471			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			4.83700	135.23001	4.83700	135.13568		96,740,000,000.00		20,000,000	10,000,000
Total EL30 SPOT								96,740,000,000.00		20,000,000	10,000,000
Total For EL30								96,740,000,000.00		20,000,000	10,000,000
EL31 On 02/06/2031 Spot Bond			5.55800	119.28589	5.55800	119.19604			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			5.45000	104.86402	5.45000	104.78567			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	148.72849	2.25000	148.65604			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	
Total For ELN004									0.00	0	
ELN006 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	
ELN007 On 17/06/2025 Spot Bond					0.00000	136.83727			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.92000	102.72759	9.92000	102.64520				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM04 On 16/05/2028 Spot Bond			11.98500	11.98500	11.98500	95.68980				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.03500	12.03500	12.03500	99.76716				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.01000	10.01000	10.01000	101.42010				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.01000	10.01000	10.01000	101.71520				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.06000	12.06000	12.06000	97.97131				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.15500	11.15500	11.15500	99.94141				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.56000	14.56000	14.56000	92.75753				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.69518				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.38516				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.44929				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.59440				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.49197				0.00	0	
Total EPF022 SPOT										0.00	0	

Contract 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 EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	101.44020				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	101.66790				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	101.28387				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	99.83175				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.18708				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	99.83935				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.96263				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.92662				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	102.01097				0.00	2,400,000,000	700,000,000
Total EQT005 SPOT										0.00	2,400,000,000	700,000,000
Total For EQT005										0.00	2,400,000,000	700,000,000
EQT005 On 30/10/2023 Spot Bond					0.00000	100.09158				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.02831				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.58089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	99.96115				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT011 On 11/11/2023 Spot Bond					0.00000	99.77578				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT012 On 11/11/2025 Spot Bond					0.00000	99.76570				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT013 On 11/11/2027 Spot Bond					0.00000	99.76224				0.00	200,000,000	100,000,000
Total EQT013 SPOT										0.00	200,000,000	100,000,000
Total For EQT013										0.00	200,000,000	100,000,000
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.80182				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	101.86589				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.83376				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	101.89785				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.83404				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA29 On 17/05/2025 Spot Bond					0.00000	101.80018				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA30 On 17/05/2027 Spot Bond					0.00000	101.82329				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES26 On 02/04/2026 Spot Bond			8.93000	99.81031	8.93000	99.73847			221,464,000,000.00	24,800,000	2,484,105,000
Total ES26 SPOT									221,464,000,000.00	24,800,000	2,484,105,000
Total For ES26									221,464,000,000.00	24,800,000	2,484,105,000
ES26/R On 02/04/2026 Spot Bond			7.85000	102.72290	7.85000	102.65773			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.74500	77.60023	11.83000	77.11213			28,142,194,500,000.00	2,396,100,000	2,824,000,000
Total ES33 SPOT									28,142,194,500,000.00	2,396,100,000	2,824,000,000
Total For ES33									28,142,194,500,000.00	2,396,100,000	2,824,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	102.97215	7.50000	102.90935			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.18000	75.30009	12.26500	74.74439			203,406,000,000.00	16,700,000	221,600,000
Total ES42 SPOT									203,406,000,000.00	16,700,000	221,600,000
Total For ES42									203,406,000,000.00	16,700,000	221,600,000
ES42/R On 25/04/2042 Spot Bond			8.50000	102.40689	8.50000	102.33665			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.05000	11.05000	11.05000	101.30143			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.92500	13.92500	13.92500	95.05573			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.22698			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.84458			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.09159			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.09628			0.00	6,000,000,000	1,500,000,000
Total FIFB19 SPOT									0.00	6,000,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIFB19										0.00	6,000,000,000	1,500,000,000
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.67936				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.06554				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.62976				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.65811				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.73788				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.75784				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	101.74024				0.00	0	330,000,000
Total FRB24 SPOT										0.00	0	330,000,000
Total For FRB24										0.00	0	330,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.84471				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.43492				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.59000	106.33484	8.59000	106.26115				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.73263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.02533				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.51000	101.46816	8.51000	101.39849				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.34135				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.91807				0.00	520,000,000	260,000,000
Total FRB32 SPOT										0.00	520,000,000	260,000,000
Total For FRB32										0.00	520,000,000	260,000,000
FRB33 On 29/09/2029 Spot Bond					0.00000	100.93299				0.00	600,000,000	300,000,000
Total FRB33 SPOT										0.00	600,000,000	300,000,000
Total For FRB33										0.00	600,000,000	300,000,000
FRB34 On 02/06/2028 Spot Bond					0.00000	102.01332				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.67000	326.52074	4.67000	326.29805				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	165.02096				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.52700	215.84832	4.52700	215.70363				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.99500	4.99500	4.99500	114.88957				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.44300	5.44300	5.44300	229.60476				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI46 On 31/03/2046 Spot Bond			5.61000	97.77309	5.61000	97.69904				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.55000	97.47617	5.55000	97.40258				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.48784	8.48784	8.48784	86.76603				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.47300	8.47300	8.47300	85.95914				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	161.03023				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.68082				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	100.32852				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.20651				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	124.89694				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	102.38104				0.00	0	
Total FRC284 SPOT										0.00	0	

Contract 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 FRC284										0.00	0	
FRC284 On 27/02/2023 Spot Bond			6.28000	6.28000	6.28000	122.60861				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	101.88364				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.90578				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.55551				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	100.52540				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.44929				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.83717				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.26739				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.58810				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.56591				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.09071				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.19176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.26729				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	101.70215				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.30894				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.01778				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.18202				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.26702				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.37079				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.20007				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.72354				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	99.92925				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.97643				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33: On 25/04/2023 Spot Bond					0.00000	100.62689				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.57015				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.85365				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.42279				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.09433				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.33008				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.51000				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.17992				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.04498				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.06835				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.71344				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.12960				0.00	0	
Total FRC352 SPOT										0.00	0	

Contract 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 FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.14457				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	100.07408				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.06757				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.06728				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.10368				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.01897				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.84152				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.93375				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.26026				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.60246				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	96.07663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.79475				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	94.86083				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	95.01551				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.22851				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.22779				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	96.43858				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.29340				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	93.18408				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	93.02940				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	101.11736				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.20160				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38 On 20/12/2026 Spot Bond					0.00000	101.21230				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.73506				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.73506				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.71308				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.71308				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	101.68155				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	100.02470				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.23433				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.50607				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	102.14362				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	101.01927				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	100.02467				0.00	0	
Total FRC395 SPOT										0.00	0	

Contract 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 FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.25514				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			13.78000	13.78000	13.78000	99.96896				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.26939				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.28690				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.40525				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.25000	10.25000	10.25000	101.22223				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	101.53423				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	102.42905				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.48000	12.48000	12.48000	103.93680				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.24500	10.24500	10.24500	103.17566				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.80159				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.56159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.30390				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			10.67000	10.67000	10.67000	105.14521				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.02470				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.03040				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.95985				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.03327				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.94837				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.89036				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	103.33037				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	100.03040				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.95287				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC419 On 30/04/2029 Spot Bond					0.00000	100.03264				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	100.02470				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.13856				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.15849				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	101.15849				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	101.83736				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	100.02460				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	100.95457				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	101.00174				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 21/06/2027 Spot Bond					0.00000	101.21815				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC429 On 31/10/2027 Spot Bond					0.00000	100.02477				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC430 On 31/10/2026 Spot Bond					0.00000	100.03003				0.00	0	
Total FRC430 SPOT										0.00	0	

Contract 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 FRC430										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.80170				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	100.02463				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.80170				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.89005				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43 On 20/11/2026 Spot Bond					0.00000	101.67670				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	101.23669				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436			9.13500	9.13500	9.13500	104.47936				0.00	0	
FRC43 On 31/01/2030 Spot Bond										0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.38127				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.39843				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44 On 31/07/2025 Spot Bond					0.00000	100.03072				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.81937				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.81937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.27932				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.17927				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.09664				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.80170				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.42017				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.25773				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.27000				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.20494				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.06036				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.10000	109.99679	5.10000	109.91773				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.33000	116.82060	5.33000	116.73444				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.38589				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.07161				0.00	313,940,000	156,970,000
Total FRJ24 SPOT										0.00	313,940,000	156,970,000
Total For FRJ24										0.00	313,940,000	156,970,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.11010				0.00	1,409,414,600	704,707,300
Total FRJ25 SPOT										0.00	1,409,414,600	704,707,300
Total For FRJ25										0.00	1,409,414,600	704,707,300
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.90464				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.29152				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.30447				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.94159				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.25239				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.26296				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.01553				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.84800	4.84800	4.84800	105.71429				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	117.15231				0.00	0	
Total FRS101 SPOT										0.00	0	

Contract 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 FRS101									0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.01606			0.00	0	
Total FRS103 SPOT									0.00	0	
Total For FRS103									0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.44000	115.30334	5.44000	115.21729			0.00	0	
Total FRS108 SPOT									0.00	0	
Total For FRS108									0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.45800	229.47814	5.45800	229.30710			0.00	0	
Total FRS109 SPOT									0.00	0	
Total For FRS109									0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.76000	111.02056	5.76000	110.93484		230,400,000,000.00	40,000,000	20,000,000	
Total FRS110 SPOT								230,400,000,000.00	40,000,000	20,000,000	
Total For FRS110								230,400,000,000.00	40,000,000	20,000,000	
FRS110 On 07/12/2033 Spot Bond			5.45800	5.45800	5.45800	229.30710		0.00	0	0	
Total FRS112 SPOT								0.00	0	0	
Total For FRS112								0.00	0	0	
FRS112 On 31/01/2025 Spot Bond			4.85000	161.45157	4.85000	161.33879		0.00	0	0	
Total FRS114 SPOT								0.00	0	0	
Total For FRS114								0.00	0	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	114.50639	3.70500	114.43702		0.00	0	0	
Total FRS115 SPOT								0.00	0	0	
Total For FRS115								0.00	0	0	
FRS115 On 31/01/2038 Spot Bond			5.38000	116.12803	5.38000	116.04192		0.00	0	0	
Total FRS119 SPOT								0.00	0	0	
Total For FRS119								0.00	0	0	
FRS119 On 07/12/2033 Spot Bond			5.57800	227.11375	5.57800	226.94231		0.00	0	0	
Total FRS120 SPOT								0.00	0	0	
Total For FRS120								0.00	0	0	
FRS120 On 07/12/2033 Spot Bond			5.62800	226.13719	5.62800	225.96556		0.00	0	0	
Total FRS121 SPOT								0.00	0	0	
Total For FRS121								0.00	0	0	
FRS121 On 31/01/2025 Spot Bond			4.03000	164.00105	4.03000	163.89738		0.00	0	0	
Total FRS122 SPOT								0.00	0	0	
Total For FRS122								0.00	0	0	
FRS122 On 07/12/2033 Spot Bond			5.65800	225.55366	5.65800	225.38195		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.58000	113.40592	5.58000	113.32001				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.96700	211.45710	4.96700	211.30783				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.33000	103.85153	6.33000	103.76659				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.17700	209.39772	5.17700	209.24641				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.23700	208.81361	5.23700	208.66169				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.16800	215.90425	6.16800	215.73108				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.28000	104.45781	6.28000	104.37278				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.58000	5.58000	5.58000	113.32001				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.66000	112.33832	5.66000	112.25248				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.04700	210.66983	5.04700	210.51976				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.93800	220.19339	5.93800	220.02082				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS142 On 31/03/2028 Spot Bond			5.17700	209.39772	5.17700	209.24641				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.17700	209.39772	5.17700	209.24641				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			4.57800	215.33398	4.57800	215.18873				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.80000	161.60558	4.80000	161.49335				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.52700	206.01678	5.52700	205.86211				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.56700	205.63441	5.56700	205.47936				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.77000	161.69808	4.77000	161.58616				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.04200	210.71892	5.04200	210.56893				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.57700	5.57700	5.57700	205.38381				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.43719				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.20905				0.00	0	
Total FRS180 SPOT										0.00	0	

Contract 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 FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.95387				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	184.78557				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	150.39882				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	197.35822				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	229.98532				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	99.93184				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	99.92588				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.88583				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.66194				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.42830				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.72164				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.02362				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	101.09433				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.94090				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS232 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	
FRS233 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	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond					0.00000	131.43267				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.37540				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	106.26120				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	76.00598				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.93050				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	116.61232				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.49617				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	

Contract 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 FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	101.29814				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.46768				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	119.34285				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.20951				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.87671				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.94315				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	121.63833				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.94794				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.94409				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.10821				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.36555				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.27515				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.98287				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.93500	9.93500	9.93500	101.76293				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.93500	9.93500	9.93500	101.76293				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.20622				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.81201				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.06400	11.06400	11.06400	92.16273				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	96.33859				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS295 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	
FRS296 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	
FRS297 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	
FRS298 On 09/05/2025 Spot Bond					0.00000	106.83283				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	110.36763				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 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	
FRS301 On 16/05/2027 Spot Bond					0.00000	101.84270				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 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	
FRS303 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	
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	100.68103				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.02470				0.00	0	
Total FRS306 SPOT										0.00	0	

Contract 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 FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.37945				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	112.54487				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.01000	9.01000	9.01000	104.86993				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.18372				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	106.34245				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.15864				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.23729				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 07/12/2023 Spot Bond			4.31000	4.31000	4.31000	327.24996				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.69000	329.09830	3.69000	328.89989				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.05000	4.05000	4.05000	327.94024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.92749				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.28000	107.01984	5.28000	106.94136				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.94800	66.87067	4.94800	112.79284				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	164.24449				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	163.36275				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	325.14068				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	103.34870				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.05000	106.22494	8.05000	106.15587				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.23000	103.62614	8.23000	103.55689				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.56000	106.21304	8.56000	106.13968			28,248,000,000.00		3,300,000	3,300,000
Total FRX26 SPOT									28,248,000,000.00		3,300,000	3,300,000
Total For FRX26									28,248,000,000.00		3,300,000	3,300,000
FRX27 On 07/03/2027 Spot Bond			8.51000	109.95488	8.51000	109.87896			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX28 On 26/07/2028 Spot Bond			9.29000	103.79837	9.29000	103.72028				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.81000	99.85961	9.81000	99.78039				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.20000	100.57497	10.20000	100.49344		51,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total FRX31 SPOT								51,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total For FRX31								51,000,000,000,000.00		5,000,000,000	5,000,000,000	
FRX32 On 31/03/2032 Spot Bond			10.16000	105.81310	10.16000	105.72670		60,960,000,000,000.00		6,000,000,000	6,000,000,000	
Total FRX32 SPOT								60,960,000,000,000.00		6,000,000,000	6,000,000,000	
Total For FRX32								60,960,000,000,000.00		6,000,000,000	6,000,000,000	
FRX45 On 14/04/2045 Spot Bond			11.74000	73.17954	11.74000	73.11076				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.68474				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.59696				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.54641				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.58075				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.59085				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.29690				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.30255				0.00	0	
Total FST3A4 SPOT										0.00	0	

Contract 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 FST3A4									0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.43506			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	101.92322			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.65256			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.71359			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.13288			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.59500	117.69243	4.59500	117.61288			0.00	0	
Total GRL35 SPOT									0.00	0	
Total For GRL35									0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.44448			0.00	1,240,000,000	620,000,00
Total GRT07 SPOT									0.00	1,240,000,000	620,000,00
Total For GRT07									0.00	1,240,000,000	620,000,00
GRT17 On 17/10/2023 Spot Bond			8.73400	104.02903	8.73400	103.95576		38,429,600,000,000.00	4,400,000,000	4,400,000,000	1,100,000,00
Total GRT17 SPOT								38,429,600,000,000.00	4,400,000,000	4,400,000,000	1,100,000,00
Total For GRT17								38,429,600,000,000.00	4,400,000,000	4,400,000,000	1,100,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	100.89846			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.02000	106.37603	7.02000	106.31556			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.11858			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.33980			0.00	4,000,000,000	3,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT24G SPOT										0.00	4,000,000,000	3,000,000,000
Total For GRT24G										0.00	4,000,000,000	3,000,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	102.09017				0.00	3,460,000,000	1,730,000,000
Total GRT25G SPOT										0.00	3,460,000,000	1,730,000,000
Total For GRT25G										0.00	3,460,000,000	1,730,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	102.97388				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.85565				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.25263				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.78165				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	101.56580				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	100.42058				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	100.91626				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	101.16916				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.89814				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	100.72485				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	100.01305				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.82136				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.12478				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.30878				0.00	4,000,000,000	1,000,000,000
Total GRT45 SPOT										0.00	4,000,000,000	1,000,000,000
Total For GRT45										0.00	4,000,000,000	1,000,000,000
GRT47 On 22/04/2024 Spot Bond					0.00000	100.69516				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.52653				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.32410				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.65127				0.00	2,000,000,000	2,000,000,000
Total GRT50 SPOT										0.00	2,000,000,000	2,000,000,000
Total For GRT50										0.00	2,000,000,000	2,000,000,000
GRT51 On 14/12/2029 Spot Bond					0.00000	101.22523				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.28045				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	99.89281				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.63860				0.00	0	
Total H10T1 SPOT										0.00	0	

Contract 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 H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.86159				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.64000	8.64000	8.64000	101.60466				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1€ On 31/03/2027 Spot Bond					0.00000	100.84388				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	100.66423				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2Z 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	100.27998				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T2€ On 30/03/2023 Spot Bond					0.00000	100.73528				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.09657				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.44347				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.87464				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.00651				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.32180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.86177				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.33966				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.02891				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	99.85606				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.97000	325.73822	4.97000	325.50822				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	326.35338				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.15500	105.63925	10.15500	105.55397				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.25000	77.76970	5.25000	111.20451				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.72500	84.74483	11.72500	84.66485				0.00	0	4,308,282,40
Total HWAY34 SPOT										0.00	0	4,308,282,40
Total For HWAY34										0.00	0	4,308,282,40
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.38336	100.00000	9.32052				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.80000	83.70410	11.80000	83.62461				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.37880	100.00000	9.31599				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	166.15399	3.35000	166.05815			594,035,400,000,000.00	177,324,000,000	690,537,179,60	
Total I2025 SPOT									14,035,400,000,000.00	177,324,000,000	690,537,179,60	
Total For I2025									14,035,400,000,000.00	177,324,000,000	690,537,179,60	
I2029 On 31/03/2029 Spot Bond			4.16000	120.50356	4.12500	120.66493			353,911,168,000,000.00	85,074,800,000	224,101,064,20	
Total I2029 SPOT									14,035,400,000,000.00	177,324,000,000	690,537,179,60	
Total For I2029									14,035,400,000,000.00	177,324,000,000	690,537,179,60	
I2033 On 28/02/2033 Spot Bond			4.63000	114.61453	4.60000	114.83873			751,553,658,835,000.00	162,322,604,500	401,629,683,10	
Total I2033 SPOT									14,035,400,000,000.00	177,324,000,000	690,537,179,60	
Total For I2033									14,035,400,000,000.00	177,324,000,000	690,537,179,60	
I2038 On 31/01/2038 Spot Bond			4.70500	125.90271	4.68000	126.19646			144,233,657,000,000.00	30,655,400,000	580,747,517,10	
Total I2038 SPOT									14,035,400,000,000.00	177,324,000,000	690,537,179,60	
Total For I2038									14,035,400,000,000.00	177,324,000,000	690,537,179,60	
I2046 On 31/03/2046 Spot Bond			4.71000	112.37133	4.71000	112.29434			42,818,050,923,000.00	9,090,881,300	540,782,171,10	
Total I2046 SPOT									14,035,400,000,000.00	177,324,000,000	690,537,179,60	
Total For I2046									14,035,400,000,000.00	177,324,000,000	690,537,179,60	
I2050 On 31/12/2050 Spot Bond			4.71000	112.64302	4.70000	112.76482			111,603,450,000,000.00	23,695,000,000	471,144,823,90	
Total I2050 SPOT									14,035,400,000,000.00	177,324,000,000	690,537,179,60	
Total For I2050									14,035,400,000,000.00	177,324,000,000	690,537,179,60	
IBG01 On 07/02/2025 Spot Bond					0.00000	99.78167			0.00	0		
Total IBG01 SPOT									0.00	0		
Total For IBG01									0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	99.53924			0.00	0		
Total IBG02 SPOT									0.00	0		
Total For IBG02									0.00	0		
IBL109 On 07/12/2023 Spot Bond			4.77000	326.25955	4.77000	326.03443			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	101.74674			0.00	0		
Total IBL115 SPOT									0.00	0		
Total For IBL115									0.00	0		
IBL124 On 14/02/2024 Spot Bond					0.00000	101.84816			0.00	0		
Total IBL124 SPOT									0.00	0		

Contract 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 IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.75795				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.45188				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.64838				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.68813				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.06903				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.99395				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.55551				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.10294				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.75697				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.53244				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.57056				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.53030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.90042				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
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	100.45975				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.46977				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.80758				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.76993				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.33053				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.09429				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.59436				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.80992				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL190 On 10/09/2024 Spot Bond					0.00000	101.14066				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.87334				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.56064				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.87772				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.75131				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.28089				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.96282				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	101.47232				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.42673				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.38113				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.09133				0.00	0	
Total IBL208 SPOT										0.00	0	

Contract 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 IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.67219				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	101.21161				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	101.20963				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	101.21710				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	101.20465				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	101.13407				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.05610				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.01000	9.01000	9.01000	100.31261				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.18663				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.57000	7.57000	7.57000	102.79050				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.82252				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	101.61825				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	101.40398				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.28164				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.31679				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.07634				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.47000	8.47000	8.47000	102.01015				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL233 On 29/06/2025 Spot Bond					0.00000	100.86272				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.88712				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.31209				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	101.07471				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.38076				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.38146				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	100.15927				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.16470				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.93395				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.37500	9.37500	9.37500	103.63336				0.00	0	
Total IBL244 SPOT										0.00	0	

Contract 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 IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.84453				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.92651				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.52000	102.37462	7.52000	102.31108				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.50211				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	99.87870				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.54762				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.30999				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.17963				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.21698				0.00	0	
Total IBL259 SPOT										0.00	0	
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	100.06984				0.00	4,000,000,000	1,000,000,000
Total IBL261 SPOT										0.00	4,000,000,000	1,000,000,000
Total For IBL261										0.00	4,000,000,000	1,000,000,000
IBL262 On 31/01/2028 Spot Bond					0.00000	100.07153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.28500	105.74663	9.28500	105.66842				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.22727				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.05000	102.73855	9.05000	102.66322				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.58500	106.04875	10.58500	106.11288				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.61000	105.57740	9.61000	105.49576				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.06394				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.42802				0.00	3,625,000,000	3,625,000,000
Total IDCG15 SPOT										0.00	3,625,000,000	3,625,000,000
Total For IDCG15										0.00	3,625,000,000	3,625,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.11320				0.00	0	1,000,000,000
Total IDCG16 SPOT										0.00	0	1,000,000,000
Total For IDCG16										0.00	0	1,000,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.88005				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.05164				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.67737				0.00	0	1,000,000,000
Total IDCG22 SPOT										0.00	0	1,000,000,000
Total For IDCG22										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.84996				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.36000	101.97271	8.36000	101.90391				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.20641				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.84972				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.26414				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.07790				0.00	200,000,000	100,000,000
Total INLV07 SPOT										0.00	200,000,000	100,000,000
Total For INLV07										0.00	200,000,000	100,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	106.05208				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.58384				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.80212				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.08081				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.93432				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.92814				0.00	0	
Total IPF24 SPOT										0.00	0	

Contract 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 IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.41256				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.93675				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.96001				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.11042				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.30350				0.00	1,200,000,000	1,200,000,000
Total IPF31 SPOT										0.00	1,200,000,000	1,200,000,000
Total For IPF31										0.00	1,200,000,000	1,200,000,000
IPF32 On 01/07/2026 Spot Bond					0.00000	100.74209				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.28390				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.21698				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.48461				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.60226				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.83700	203.07487	5.83700	202.91738				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.59946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.73700	204.01854	5.73700	203.86194				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.59465				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.53463				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.57974				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.22610				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.60429				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	100.97929				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.47486				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.62133				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC181 On 11/02/2023 Spot Bond					0.00000	99.76919				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.15500	99.65545	8.15500	99.58981				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.64754				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.75000	100.36683	6.75000	100.31291				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.44248				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.20500	102.85849	8.20500	102.78997				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.47326				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.14500	102.83214	8.14500	102.76412				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.85032				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.40100				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	102.96812				0.00	0	
Total IVC211 SPOT										0.00	0	

Contract 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 IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.20500	9.20500	9.20500	102.43003				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.17715				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.09177				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.22000	6.22000	6.22000	102.30398				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			7.97000	103.41767	7.97000	103.35108				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.30000	101.15154	5.30000	100.51560				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	99.90947				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	100.14744				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.17833				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.65758				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.86426				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.54240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			8.98000	8.98000	8.98000	100.31963				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.40433				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			7.95500	7.95500	7.95500	101.26737				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.58000	8.58000	8.58000	100.59554				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.61140				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.39600				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.18452				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	99.35082				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			7.85000	7.85000	7.85000	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	99.84968				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ131 On 09/02/2023 Spot Bond			7.85000	7.85000	7.85000	99.80681				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	98.64638				0.00	0	
Total IVZ132 SPOT										0.00	0	
Total For IVZ132										0.00	0	
IVZ133 On 06/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ133 SPOT										0.00	0	
Total For IVZ133										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.00236				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				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.27356				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.54385				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.23911				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.36117				0.00	4,400,000,000	1,100,000,000
Total KAP017 SPOT										0.00	4,400,000,000	1,100,000,000
Total For KAP017										0.00	4,400,000,000	1,100,000,000
KAP018 On 14/04/2024 Spot Bond					0.00000	100.54366				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.09295				0.00	0	
Total KAP019 SPOT										0.00	0	

Contract 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 KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	101.23460				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	102.21691				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.66693				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.58570				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.55971				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.72145				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.85601				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.87708				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	101.65221				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	101.67954				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.11000	120.18541	9.11000	120.09671				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.76532				0.00	0	4,486,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	103.55668				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	101.51831				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.52619				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.11975				0.00	0	1,700,000,00
Total LGL12 SPOT										0.00	0	1,700,000,00
Total For LGL12										0.00	0	1,700,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.92073				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.92018				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.70195				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.74233				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.78272				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.52207				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.64623				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 17/11/2023 Spot Bond					0.00000	101.59956				0.00	6,800,000,000	1,700,000,000
Total MBF068 SPOT										0.00	6,800,000,000	1,700,000,000
Total For MBF068										0.00	6,800,000,000	1,700,000,000
MBF07: On 28/05/2024 Spot Bond					0.00000	101.58209				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	101.05283				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.59279				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.77400				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.53875				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.16361				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.01617				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.81346				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.02368				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	101.21853				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.82290				0.00	0	
Total MBP052 SPOT										0.00	0	

Contract 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 MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.36000	8.36000	8.36000	106.29809				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.15988				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.85033				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.15955				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.01000	102.35046	9.01000	102.27614				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.82654				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.26000	97.62964	9.26000	97.55101				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.20786				0.00	2,500,000,000	2,500,000,000
Total MML05 SPOT										0.00	2,500,000,000	2,500,000,000
Total For MML05										0.00	2,500,000,000	2,500,000,000
MML06 On 25/05/2029 Spot Bond			9.83500	102.79713	9.83500	102.71537				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.13944				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.82985				0.00	4,000,000,000	1,000,000,000
Total MTN12 SPOT										0.00	4,000,000,000	1,000,000,000
Total For MTN12										0.00	4,000,000,000	1,000,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	103.11508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.43680				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.43774				0.00	0	400,000,00
Total MTN17 SPOT										0.00	0	400,000,00
Total For MTN17										0.00	0	400,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	102.64197				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.27232				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.50576				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.52553				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	100.69818				0.00	4,000,000,000	1,000,000,00
Total MTN22 SPOT										0.00	4,000,000,000	1,000,000,00
Total For MTN22										0.00	4,000,000,000	1,000,000,00
MTN23 On 29/01/2026 Spot Bond			8.95500	98.42250	8.95500	98.35108				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.60931				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.65379				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.43407				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN27 On 29/06/2028 Spot Bond					0.00000	103.19400				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.75842				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.08228				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.79206				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.44989				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.59674				0.00	200,000,000	100,000,000
Total MTN32 SPOT										0.00	200,000,000	100,000,000
Total For MTN32										0.00	200,000,000	100,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	101.73871				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.19354				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.85741				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.75800				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.95585				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.73798				0.00	0	
Total MWAR07 SPOT										0.00	0	

Contract 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 MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.73812				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.66355				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.54430				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.03950				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.21860				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.37065				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.51032				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.17500	100.58022	9.17500	100.50763				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.89000	101.93317	9.89000	101.85166				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.34277				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.08810				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.23892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.08737				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.17626				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.71500	104.79987	8.71500	104.72581				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.51000	106.25334	8.51000	106.18117				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.64000	106.50071	8.64000	106.42649				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			8.73000	106.48813	8.73000	106.41316				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.83500	106.95597	8.83500	106.87936				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.48800	110.20370	7.48800	110.13659				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.53000	111.64266	8.53000	111.56541				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			8.55500	8.55500	8.55500	104.98550				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.45252				0.00	385,684,800	192,842,40
Total NBK25B SPOT										0.00	385,684,800	192,842,40
Total For NBK25B										0.00	385,684,800	192,842,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26/ On 10/05/2023 Spot Bond			100.00000	83.95000	100.00000	83.40368				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.76167				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.45500	110.21680	8.45500	110.14119				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.66000	100.77303	8.66000	100.70423				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.60000	105.78680	8.60000	105.71301				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.74500	105.25872	8.74500	105.18530				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.51500	102.92963	8.51500	102.85852				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.86145				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.24876				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.85949				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.30301				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.25043				0.00	0	
Total NBK40B SPOT										0.00	0	

Contract 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 NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.46501				0.00	0	3,621,70
Total NBK43B SPOT										0.00	0	3,621,70
Total For NBK43B										0.00	0	3,621,70
NBK45I On 15/02/2023 Spot Bond					0.00000	101.76747				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.35198				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.74543				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	102.22094				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.42631				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.89666				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.16419				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.11393				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.33688				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.25519				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.70780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.50014				0.00	4,000,000,000	1,000,000,000
Total NBKB59 SPOT										0.00	4,000,000,000	1,000,000,000
Total For NBKB59										0.00	4,000,000,000	1,000,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.65925				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.26163				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.38491				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.85873				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.96820				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			9.85500	104.90179	9.85500	104.81820				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.11516				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.51000	105.02109	9.51000	104.94026				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.12125				0.00	0	
Total NCLN87 SPOT										0.00	0	

Contract 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 NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.13085			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.14303			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.55054			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.55054			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.82265			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.48742			0.00	0	300,000,00
Total NGL04 SPOT									0.00	0	300,000,00
Total For NGL04									0.00	0	300,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.80949			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.67756			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.57081			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.19196			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.04910			0.00	0	
Total NGL09 SPOT									0.00	0	
Total For NGL09									0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.91401			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.80557				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.08485				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.34046				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.56094				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.48912				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.44165				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.12862				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.28127				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	99.91080				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.70396				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.30409				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT112 On 10/12/2027 Spot Bond					0.00000	101.60807				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.53817				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	101.48597				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.43180				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	102.87451				0.00	200,000,000	100,000,00
Total NHM018 SPOT										0.00	200,000,000	100,000,00
Total For NHM018										0.00	200,000,000	100,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	105.14649				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.02952				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.77920				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.24161				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.28413				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.62800	5.62800	5.62800	225.96556				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	215.50154				0.00	0	
Total NI210 SPOT										0.00	0	

Contract 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 NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.10500	4.10500	4.10500	163.66124				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.01500	5.01500	5.01500	114.76055				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			5.43000	5.43000	5.43000	115.35425				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	163.33136				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	273.73688	3.45000	273.57716				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	163.96042				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	219.12129				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.33700	217.77705	4.33700	217.63437				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.45000	89.90628	5.45000	115.08053				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.54374				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	144.55259				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.59155				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.86402				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.49869				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.65862				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.86529				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	151.79499				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.28862				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.69818				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.45233				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.72528				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	186.13230				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	187.28584				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.30127				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.59823				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.02874				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.92901				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.34440				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.07803				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.16322				0.00	0	
Total NN090 SPOT										0.00	0	

Contract 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 NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.20866				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.88840				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.16891				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.26029				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.16891				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.34372				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	97.51135				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	101.14419				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.11531				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			9.89000	9.89000	9.89000	101.49623				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.47000	9.47000	9.47000	106.54150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.49500	9.49500	9.49500	105.11619				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.87125				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	134.51000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	124.20000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	137.15000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	134.94000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	132.83087				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.47046				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	126.39804				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	88.76313				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	101.81254				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	101.66853				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	101.71783				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	101.73773				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	110.39412				0.00	0	
Total NQ1B17 SPOT										0.00	0	

Contract 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 NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.74823				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.85710				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.77752				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.23817				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.52875				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.35000	211.05850	5.35000	210.90360				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.62000	109.18934	10.62000	109.09626				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	15.04067	100.00000	14.94049				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.84749				0.00	0	400,000,00
Total NTC23 SPOT										0.00	0	400,000,00
Total For NTC23										0.00	0	400,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.85177				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.36945				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.85064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.09048				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.06988				0.00	0	1,150,000,00
Total NTC34 SPOT										0.00	0	1,150,000,00
Total For NTC34										0.00	0	1,150,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	101.32827				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.59373				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.50057				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.13113				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.78000	110.29733	7.78000	110.22759				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			8.18500	111.80622	8.18500	111.73192				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	101.73586				0.00	200,000,000	100,000,00
Total OML11 SPOT										0.00	200,000,000	100,000,00
Total For OML11										0.00	200,000,000	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.29220				0.00	190,000,000	190,000,00
Total OML12 SPOT										0.00	190,000,000	190,000,00
Total For OML12										0.00	190,000,000	190,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.37660				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML14 On 23/06/2027 Spot Bond					0.00000	101.49675				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.08973				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.51786				0.00	400,000,000	200,000,00
Total PARS01 SPOT										0.00	400,000,000	200,000,00
Total For PARS01										0.00	400,000,000	200,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	101.53927				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.33388				0.00	2,000,000,000	500,000,00
Total PEP01 SPOT										0.00	2,000,000,000	500,000,00
Total For PEP01										0.00	2,000,000,000	500,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.17820				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.36511				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	100.74111				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.66955				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.60787				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.65159				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.05500	109.33058	8.11000	109.07051			968,946,306,805,500.00	1,610,049,200,100	785,854,590,80	
Total R186 SPOT									968,946,306,805,500.00	1,610,049,200,100	785,854,590,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R186									8,946,306,805,500.00	610,049,200,100	785,854,590,80
R197 On 07/12/2023 Spot Bond			3.70000	329.07184	3.70000	328.87316			477,078,000,000,000.00	128,940,000,000	568,200,000,00
Total R197 SPOT									7,078,000,000,000.00	128,940,000,000	568,200,000,00
Total For R197									7,078,000,000,000.00	128,940,000,000	568,200,000,00
R202 On 07/12/2033 Spot Bond			4.68000	245.53948	4.62800	246.49247			983,767,729,932,000.00	210,206,779,900	232,221,098,80
Total R202 SPOT									3,767,729,932,000.00	210,206,779,900	232,221,098,80
Total For R202									3,767,729,932,000.00	210,206,779,900	232,221,098,80
R2023 On 28/02/2023 Spot Bond			7.55500	103.40413	7.55500	103.34025			399,354,675,000,000.00	317,585,000,000	149,263,908,10
Total R2023 SPOT									9,354,675,000,000.00	317,585,000,000	149,263,908,10
Total For R2023									9,354,675,000,000.00	317,585,000,000	149,263,908,10
R2030 On 31/01/2030 Spot Bond			9.58500	92.19316	9.65500	91.78948			208,056,325,856,000.00	1,377,992,313,600	1,371,606,022,10
Total R2030 SPOT									8,056,325,856,000.00	377,992,313,600	371,606,022,10
Total For R2030									8,056,325,856,000.00	377,992,313,600	371,606,022,10
R2032 On 31/03/2032 Spot Bond			10.25000	91.21148	10.31000	90.81375			313,640,455,550,000.00	1,689,135,654,200	1,857,045,624,40
Total R2032 SPOT									13,640,455,550,000.00	689,135,654,200	357,045,624,40
Total For R2032									13,640,455,550,000.00	689,135,654,200	357,045,624,40
R2035 On 28/02/2035 Spot Bond			10.83500	90.86287	10.92000	90.27344			337,466,794,720,500.00	1,507,841,882,300	1,862,429,734,10
Total R2035 SPOT									17,466,794,720,500.00	507,841,882,300	362,429,734,10
Total For R2035									17,466,794,720,500.00	507,841,882,300	362,429,734,10
R2037 On 31/01/2037 Spot Bond			11.08500	81.97608	11.17500	81.35899			461,673,198,696,500.00	1,485,040,432,900	1,244,751,825,00
Total R2037 SPOT									11,673,198,696,500.00	485,040,432,900	244,751,825,00
Total For R2037									11,673,198,696,500.00	485,040,432,900	244,751,825,00
R2040 On 31/01/2040 Spot Bond			11.24000	83.32744	11.32500	82.70121			729,379,803,112,000.00	776,635,213,800	1,190,372,153,30
Total R2040 SPOT									29,379,803,112,000.00	776,635,213,800	190,372,153,30
Total For R2040									29,379,803,112,000.00	776,635,213,800	190,372,153,30
R2044 On 31/01/2044 Spot Bond			11.32000	79.69036	11.40000	79.09267			248,710,755,784,000.00	1,082,041,586,200	1,694,734,140,50
Total R2044 SPOT									18,710,755,784,000.00	882,041,586,200	594,734,140,50
Total For R2044									18,710,755,784,000.00	882,041,586,200	594,734,140,50
R2048 On 28/02/2048 Spot Bond			11.18000	83.51803	11.26000	82.89556			456,877,404,534,000.00	3,082,010,501,300	1,626,486,022,40
Total R2048 SPOT									16,877,404,534,000.00	882,010,501,300	526,486,022,40
Total For R2048									16,877,404,534,000.00	882,010,501,300	526,486,022,40
R209 On 31/03/2036 Spot Bond			10.87500	70.24003	10.96000	69.73104			181,393,065,837,500.00	384,495,914,100	644,896,171,20
Total R209 SPOT									11,393,065,837,500.00	384,495,914,100	544,896,171,20
Total For R209									11,393,065,837,500.00	384,495,914,100	544,896,171,20
R210 On 31/03/2028 Spot Bond			3.83700	222.94842	3.83700	222.81137			253,242,000,000,000.00	66,000,000,000	387,737,811,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 SPOT										3,242,000,000,000.00	66,000,000,000	387,737,811,30
Total For R210										3,242,000,000,000.00	66,000,000,000	387,737,811,30
R213 On 28/02/2031 Spot Bond			10.01000	86.67890	10.08500	86.24518				197,117,060,134,000.00	619,092,613,400	143,448,153,40
Total R213 SPOT										37,117,060,134,000.00	619,092,613,400	143,448,153,40
Total For R213										37,117,060,134,000.00	619,092,613,400	143,448,153,40
R214 On 28/02/2041 Spot Bond			11.16000	66.96297	11.24500	66.43864				423,553,837,984,000.00	217,164,322,400	569,752,337,20
Total R214 SPOT										3,553,837,984,000.00	217,164,322,400	569,752,337,20
Total For R214										3,553,837,984,000.00	217,164,322,400	569,752,337,20
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.31919				0.00	650,000,000	1,100,000,00
Total RDFB14 SPOT										0.00	650,000,000	1,100,000,00
Total For RDFB14										0.00	650,000,000	1,100,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.71328				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.03465				0.00	600,000,000	600,000,00
Total RDFB17 SPOT										0.00	600,000,000	600,000,00
Total For RDFB17										0.00	600,000,000	600,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.15144				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.07013				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.45164				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.07336				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.01072				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.00761				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.06391				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.83177				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.09424				0.00	200,000,000	100,000,000
Total RDFG03 SPOT										0.00	200,000,000	100,000,000
Total For RDFG03										0.00	200,000,000	100,000,000
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.12989				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.34160				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.35376				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.49086				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.43841				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.99916				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.40344				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.72807				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.13089				0.00	0	
Total RED402 SPOT										0.00	0	

Contract 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 RED402									0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.98801			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.68904			0.00	0	
Total RED603 SPOT									0.00	0	
Total For RED603									0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.61109			0.00	0	
Total RED704 SPOT									0.00	0	
Total For RED704									0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.74032			0.00	0	1,000,000,00
Total RED705 SPOT									0.00	0	1,000,000,00
Total For RED705									0.00	0	1,000,000,00
RES49 On 03/08/2023 Spot Bond					0.00000	100.16298			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.59797			0.00	0	
Total RES50 SPOT									0.00	0	
Total For RES50									0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.37400			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.11118			0.00	0	
Total RES53 SPOT									0.00	0	
Total For RES53									0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.48814			0.00	200,000,000	100,000,00
Total RES59 SPOT									0.00	200,000,000	100,000,00
Total For RES59									0.00	200,000,000	100,000,00
RES60 On 06/12/2025 Spot Bond					0.00000	101.37351			0.00	0	
Total RES60 SPOT									0.00	0	
Total For RES60									0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.19537			0.00	0	
Total RES61 SPOT									0.00	0	
Total For RES61									0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.06255			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.05889				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.10884				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.09666				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.16362				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.15145				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.29741				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.28526				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	102.56365				0.00	85,000,000,000	42,500,000,000
Total RN2027 SPOT										0.00	85,000,000,000	42,500,000,000
Total For RN2027										0.00	85,000,000,000	42,500,000,000
RW23 On 10/12/2023 Spot Bond			9.45500	101.53502	9.45500	101.45774				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			10.90000	98.82681	10.90000	98.74041				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW31 On 30/06/2031 Spot Bond			11.38500	97.36953	11.38500	97.28071				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.46184				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.33500	98.43644	10.33500	98.35473				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	100.21752				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.49995				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.77000	105.84997	8.77000	105.77471				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.44883				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.66000	106.10199	8.66000	106.02869				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.75000	100.08570	8.75000	100.01469				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.01000	104.21953	9.01000	104.14387				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			8.54000	106.19293	8.54000	106.11936				0.00	0	
Total SBS34 SPOT										0.00	0	

Contract 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 SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.53500	101.18770	8.53500	101.11764				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.85500	99.49029	9.85500	99.41101				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.64000	107.32310	8.64000	107.24789				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.13500	108.93167	9.13500	108.85106				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.72000	99.81001	7.72000	105.05835				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.88030				0.00	6,000,000,000	1,500,000,000
Total SBS47 SPOT										0.00	6,000,000,000	1,500,000,000
Total For SBS47										0.00	6,000,000,000	1,500,000,000
SBS51 On 31/01/2024 Spot Bond			8.54500	8.54500	8.54500	101.22560		51,270,000,000,000.00		6,000,000,000	6,000,000,000	6,000,000,000
Total SBS51 SPOT								51,270,000,000,000.00		6,000,000,000	6,000,000,000	6,000,000,000
Total For SBS51								51,270,000,000,000.00		6,000,000,000	6,000,000,000	6,000,000,000
SBS52 On 29/01/2030 Spot Bond					0.00000	102.49044				0.00	90,000,000,000	141,007,041,800
Total SBS52 SPOT										0.00	90,000,000,000	141,007,041,800
Total For SBS52										0.00	90,000,000,000	141,007,041,800
SBS53 On 03/05/2027 Spot Bond					0.00000	102.12571				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.14220				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.32308				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.34054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.66701				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.88487				0.00	0	7,000,000,00
Total SBS64 SPOT										0.00	0	7,000,000,00
Total For SBS64										0.00	0	7,000,000,00
SBS65 On 15/05/2024 Spot Bond					0.00000	102.09641				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.06503				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.74809				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.53438				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.09523				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.15679				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.47322				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.22874				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.34874				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS76 On 26/04/2032 Spot Bond					0.00000	100.42181				0.00	133,300,000,000	79,300,000,000
Total SBS76 SPOT										0.00	133,300,000,000	79,300,000,000
Total For SBS76										0.00	133,300,000,000	79,300,000,000
SBS77 On 19/10/2027 Spot Bond					0.00000	100.52573				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.46325				0.00	88,000,000,000	44,000,000,000
Total SBS78 SPOT										0.00	88,000,000,000	44,000,000,000
Total For SBS78										0.00	88,000,000,000	44,000,000,000
SBS79 On 01/06/2028 Spot Bond					0.00000	101.50328				0.00	160,300,000,000	99,500,000,000
Total SBS79 SPOT										0.00	160,300,000,000	99,500,000,000
Total For SBS79										0.00	160,300,000,000	99,500,000,000
SBS80 On 03/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.60000	326.70376	4.60000	326.48281				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.52800	5.52800	5.52800	227.92409				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.39348				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.81662				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.81826				0.00	0	1,000,000,000
Total SBT103 SPOT										0.00	0	1,000,000,000
Total For SBT103										0.00	0	1,000,000,000
SBT10 On 30/09/2025 Spot Bond					0.00000	105.21411				0.00	0	686,200
Total SBT104 SPOT										0.00	0	686,200
Total For SBT104										0.00	0	686,200
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	

Contract 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 SBT105										0.00	0	
SBT10 ₅ On 31/12/2026 Spot Bond					0.00000	101.47913				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 ₆ On 08/04/2027 Spot Bond					0.00000	102.83178				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 ₇ On 13/07/2027 Spot Bond					0.00000	102.35655				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10 ₈ On 31/12/2027 Spot Bond					0.00000	101.15213				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT20 ₁ On 13/02/2023 Spot Bond					0.00000	99.77428				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT20 ₁ On 03/12/2023 Spot Bond					0.00000	102.32151				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 ₂ On 03/12/2023 Spot Bond			9.41000	102.59040	9.41000	102.51269				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 ₃ On 16/04/2024 Spot Bond					0.00000	100.39199				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20 ₄ On 31/01/2025 Spot Bond					0.00000	101.10222				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT20 ₆ On 25/06/2025 Spot Bond					0.00000	105.63929				0.00	100,000,000	53,802,00
Total SBT207 SPOT										0.00	100,000,000	53,802,00
Total For SBT207										0.00	100,000,000	53,802,00
SBT20 ₇ On 28/11/2025 Spot Bond					0.00000	104.00217				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20 ₈ On 29/06/2026 Spot Bond					0.00000	101.85294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.37901				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.13074				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.06000	97.04116	9.06000	101.16793				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	102.11654				0.00	5,200,000,000	1,300,000,000
Total SLRA6 SPOT										0.00	5,200,000,000	1,300,000,000
Total For SLRA6										0.00	5,200,000,000	1,300,000,000
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.84458				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.82272				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.88819				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.93205				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.91016				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.86643				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.93189				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.97577			0.00	0	
Total SLRC6 SPOT									0.00	0	
Total For SLRC6									0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.96480			0.00	0	
Total SLRC7 SPOT									0.00	0	
Total For SLRC7									0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.95386			0.00	0	
Total SLRC8 SPOT									0.00	0	
Total For SLRC8									0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	102.01929			0.00	0	
Total SLRC9 SPOT									0.00	0	
Total For SLRC9									0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.25000	104.16907	9.25000	104.09121		37,000,000,000,000.00	4,000,000,000	1,000,000,000	
Total SNT03 SPOT								37,000,000,000,000.00	4,000,000,000	1,000,000,000	
Total For SNT03								37,000,000,000,000.00	4,000,000,000	1,000,000,000	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.62129			0.00	0	
Total SNT05 SPOT									0.00	0	
Total For SNT05									0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.24896			0.00	100,000,000	50,000,000
Total SNT06 SPOT									0.00	100,000,000	50,000,000
Total For SNT06									0.00	100,000,000	50,000,000
SOL01 On 17/10/2025 Spot Bond					0.00000	100.37988			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	100.92040			0.00	0	
Total SOL02 SPOT									0.00	0	
Total For SOL02									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.15053			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.55632			0.00	0	
Total SPDA14 SPOT									0.00	0	
Total For SPDA14									0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.58055			0.00	0	
Total SPDA15 SPOT									0.00	0	

Contract 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 SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.55834				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.58648				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.42489				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.79455				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.66660				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.90847				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	102.19137				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.49041				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.47694				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.30082				0.00	8,000,000,000	2,000,000,000
Total SSA07 SPOT										0.00	8,000,000,000	2,000,000,000
Total For SSA07										0.00	8,000,000,000	2,000,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.94948				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	161.33879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.08500	109.22766	8.08500	109.15634				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.57500	88.82657	9.57500	88.75774				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.42648				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.49674				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.95500	103.64013	8.95500	103.56532				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.38000	116.12803	5.38000	116.04192				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.86212				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.10095				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.03370				0.00	0	
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	326.13986				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	163.19025				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2038 Spot Bond			5.58000	5.58000	5.58000	113.32001				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.96500	4.96500	4.96500	115.08345				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	210.81490				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.66263				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.64255				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.24292				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.22393				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	112.98462				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.89273				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.13650				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.50418				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.68924				0.00	0	
Total SSN081 SPOT										0.00	0	

Contract 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 SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.36582				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.92660				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.50300	5.50300	5.50300	228.41687				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.22533				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.49491				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	101.45617				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.32000	88.78210	10.32000	88.70808				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.22759				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.99700	211.16146	4.99700	211.01192				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.68300	225.06876	5.68300	224.89695				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.84631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.88834				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/03/2023 Spot Bond					0.00000	101.20274				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	101.40366				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	97.43682				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.11116				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	98.94453				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	101.48761				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	101.26747				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	102.54767				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	108.82242				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.76930	111.32523	4.76930	111.24842				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN171 On 31/12/2050 Spot Bond			4.76528	45.78124	4.76528	111.47291				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN171 On 28/09/2027 Spot Bond					0.00000	101.05344				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN171 On 16/02/2023 Spot Bond					0.00000	101.57290				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN181 On 09/06/2024 Spot Bond					0.00000	101.22140				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN181 On 14/03/2023 Spot Bond					0.00000	101.12474				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN181 On 20/03/2023 Spot Bond					0.00000	100.99934				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN181 On 18/02/2024 Spot Bond					0.00000	100.36617				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN181 On 28/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.93558				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST201 On 31/08/2027 Spot Bond					0.00000	101.63304				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.61835				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000.00
Total STF002 SPOT										0.00	0	2,500,000.00

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 For STF002										0.00	0	2,500,000,00
SZ25 On 30/09/2025 Spot Bond			8.60000	104.09878	8.60000	104.02656				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	101.64446				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.63186				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.56824				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.66382				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.60861				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.32290				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.60861				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.73000	104.60693	6.73000	104.55050				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.24000	104.82950	7.24000	104.76873				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.50455				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.55426				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.61878				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.58154				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			8.81000	106.24966	8.81000	104.07891				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	102.00590				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	102.16994				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.80425				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.54653				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.80943				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.24102				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.79204				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.43188				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS165 On 15/10/2023 Spot Bond					0.00000	100.28247				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.31023				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.70741				0.00	0	8,500,000,00
Total TFS167 SPOT										0.00	0	8,500,000,00
Total For TFS167										0.00	0	8,500,000,00
TFS168 On 27/09/2026 Spot Bond					0.00000	100.45113				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	101.32938				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	101.21068				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.53240				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.64067				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.06811				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.07031				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	101.60883				0.00	0	
Total TH16A2 SPOT										0.00	0	

Contract 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 TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.01000	104.57565	8.01000	104.50872				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.61893				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.61287				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.28000	103.34383	5.28000	103.29994				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.65730				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.87251				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.73404				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.71991				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.81682				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.79057				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.15382				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.32525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.22442				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.69942				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.66915				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.65906				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.77205				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.72565				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.71959				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.14306				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.06848				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.02211				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.49777				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18B On 21/08/2027 Spot Bond					0.00000	101.65915				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.43349				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.80042				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.71861				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	102.00214				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.90129				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.49576				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.47744				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.15500	104.67939	9.15500	104.60177				0.00	0	549,80
Total TL25 SPOT										0.00	0	549,80
Total For TL25										0.00	0	549,80
TL26 On 25/11/2024 Spot Bond					0.00000	103.41532				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.41381				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.58000	104.03642	8.58000	103.96442			171,600,000,000.00		20,000,000	10,000,00
Total TL28 SPOT									171,600,000,000.00		20,000,000	10,000,00

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 TL28									171,600,000,000.00	20,000,000	10,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.69173			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.00383			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.96501			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.25824			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.60500	103.55389	9.60500	103.47341			0.00	0	200,000,000
Total TN23 SPOT									0.00	0	200,000,000
Total For TN23									0.00	0	200,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	61.98952	100.00000	61.57432			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.36000	104.71682	9.36000	104.63876		63,648,000,000.00		6,800,000	2,417,940,000
Total TN25 SPOT								63,648,000,000.00		6,800,000	2,417,940,000
Total For TN25								63,648,000,000.00		6,800,000	2,417,940,000
TN25/R On 19/08/2025 Spot Bond			100.00000	25.42870	100.00000	25.26115			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.61000	95.76459	10.61000	95.68258		1,366,586,037,000.00		128,801,700	21,180,801,700
Total TN27 SPOT								1,366,586,037,000.00		128,801,700	21,180,801,700
Total For TN27								1,366,586,037,000.00		128,801,700	21,180,801,700
TN27/R On 14/11/2027 Spot Bond			100.00000	12.64956	100.00000	12.56484			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.58500	98.55556	10.58500	98.47273			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.21500	99.81455	11.21500	99.72482		12,598,931,000,000.00		1,123,400,000	26,125,400,000

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 TN30 SPOT									12,598,931,000,000.00	1,123,400,000	26,125,400,000
Total For TN30									12,598,931,000,000.00	1,123,400,000	26,125,400,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.56664	8.00000	117.49066			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.12700	95.31706	12.12700	95.22563			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.42500	91.62855	12.42500	91.53756		22,613,500,000,000.00	1,820,000,000	4,532,000,000	
Total TN40 SPOT								22,613,500,000,000.00	1,820,000,000	4,532,000,000	
Total For TN40								22,613,500,000,000.00	1,820,000,000	4,532,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.51227	10.75000	103.42297			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	102.12891			0.00	3,000,000,000	3,000,000,000
Total TNF25 SPOT									0.00	3,000,000,000	3,000,000,000
Total For TNF25									0.00	3,000,000,000	3,000,000,000
TNF27 On 07/02/2027 Spot Bond					0.00000	99.89156			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.93000	103.54330	5.93000	104.29695		237,200,000,000.00	40,000,000	20,000,000	
Total TNI33 SPOT								237,200,000,000.00	40,000,000	20,000,000	
Total For TNI33								237,200,000,000.00	40,000,000	20,000,000	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.22480			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.05170			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.00708			0.00	198,500,000	198,500,000
Total TR5A21 SPOT									0.00	198,500,000	198,500,000
Total For TR5A21									0.00	198,500,000	198,500,000
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.08322			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3 On 20/06/2026 Spot Bond			7.13000	102.40566	7.13000	102.34654				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.49480				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.95500	103.21286	8.95500	103.13837				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.49480				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.14000	103.25754	8.14000	103.18966				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.33879				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.91107				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.15140				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.11488				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.35200				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.35200				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	99.92236				0.00	0	
Total TSP261 SPOT										0.00	0	

Contract 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 TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	99.80472				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	99.30445				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.41391				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.03254				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.47663				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	101.35853				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	101.44025				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.26330				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.04119				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.53854				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.45577				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.36839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.45764				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.20381				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.43000	106.93790	10.43000	106.84783				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.76812				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.85449				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.80092				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.94300				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.21737				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.35694				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			9.99500	9.99500	9.99500	102.09045				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.97579				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.02825				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.25988				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.30358				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.53147				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.44628				0.00	200,000,000	100,000,000
Total VKE11 SPOT										0.00	200,000,000	100,000,000
Total For VKE11										0.00	200,000,000	100,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	101.89084				0.00	200,000,000	100,000,000
Total VKE14 SPOT										0.00	200,000,000	100,000,000
Total For VKE14										0.00	200,000,000	100,000,000
VKE15 On 14/02/2023 Spot Bond					0.00000	101.75351				0.00	400,000,000	100,000,000
Total VKE15 SPOT										0.00	400,000,000	100,000,000
Total For VKE15										0.00	400,000,000	100,000,000
VKE16 On 14/02/2025 Spot Bond					0.00000	102.51726				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.63447				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.72450				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.60163				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.01738				0.00	0	
Total WHL03 SPOT										0.00	0	

Contract 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 WHL03									0.00	0	
Total for SPOT									1.56e+017	957,246,541,100	087,859,537,70
Total for SPOT :									1.56e+017	957,246,541,100	087,859,537,70
Total Futures									1.56e+017	957,246,553,952	087,861,385,70
Total Options									25 937 534.00	19,414	162,96
Grand Total:									1.56e+017	957,246,573,366	087,861,548,67