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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/11/2022

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			12.24198	75.24472	12.27332	75.09814			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.40167	72.94905	12.44501	72.75078			0.00	0	
ES33 On 03/08/2023 Bond Future			12.56044	74.43516	12.61041	74.21150			0.00	0	
ES33 On 02/11/2023 Bond Future			12.72985	72.16080	12.77548	71.96103			0.00	0	
ES33 On 01/02/2024 Bond Future			12.92849	73.56499	12.97834	73.35213			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.45364	73.79044	12.48406	73.62320			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.59754	70.99724	12.63824	70.77799			0.00	0	
ES42 On 03/08/2023 Bond Future			12.73640	72.44404	12.78259	72.19979			0.00	0	
ES42 On 02/11/2023 Bond Future			12.88364	69.66125	12.92632	69.43993			0.00	0	
ES42 On 01/02/2024 Bond Future			13.04748	71.01497	13.09363	70.78063			0.00	0	
Total ES42 Future									0.00	0	4,15
Total For ES42									0.00	0	4,15
I2025 On 02/02/2023 Bond Future			166.27509	166.27509	166.07662	166.07662			31,592,267.10	190	6,21

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
I2025	On	04/05/2023	Bond Future			169.58704	169.58704	169.27391	169.27391				0.00	0	
I2025	On	03/08/2023	Bond Future			171.29531	171.29531	170.92577	170.92577				0.00	0	
I2025	On	02/11/2023	Bond Future			174.79403	174.79403	174.48044	174.48044				0.00	0	
I2025	On	01/02/2024	Bond Future			176.41792	176.41792	176.07614	176.07614				0.00	0	
Total I2025 Future												31,592,267.10	190	6,27	
Total For I2025												31,592,267.10	190	6,27	
I2029	On	02/02/2023	Bond Future			119.35367	119.35367	119.47263	119.47263				0.00	0	1,35
I2029	On	04/05/2023	Bond Future			120.43668	120.43668	120.47884	120.47884				0.00	0	
I2029	On	03/08/2023	Bond Future			122.88922	122.88922	122.89649	122.89649				0.00	0	
I2029	On	02/11/2023	Bond Future			124.07092	124.07092	124.12397	124.12397				0.00	0	
I2029	On	01/02/2024	Bond Future			126.49127	126.49127	126.52901	126.52901				0.00	0	
Total I2029 Future												0.00	0	1,35	
Total For I2029												0.00	0	1,35	
I2033	On	02/02/2023	Bond Future			114.25702	114.25702	114.28786	114.28786				0.00	0	7,25
I2033	On	04/05/2023	Bond Future			115.14693	115.14693	115.10307	115.10307				0.00	0	
I2033	On	03/08/2023	Bond Future			117.49176	117.49176	117.41262	117.41262				0.00	0	
I2033	On	02/11/2023	Bond Future			118.47186	118.47186	118.43483	118.43483				0.00	0	
I2033	On	01/02/2024	Bond Future			120.78311	120.78311	120.72979	120.72979				0.00	0	
Total I2033 Future												0.00	0	7,25	
Total For I2033												0.00	0	7,25	
I2038	On	02/02/2023	Bond Future			125.82566	125.82566	125.95720	125.95720				0.00	0	4,17
I2038	On	04/05/2023	Bond Future			128.33221	128.33221	128.38235	128.38235				0.00	0	1,58
I2038	On	03/08/2023	Bond Future			128.98239	128.98239	128.99578	128.99578				0.00	0	
I2038	On	02/11/2023	Bond Future			131.61680	131.61680	131.67885	131.67885				0.00	0	
I2038	On	01/02/2024	Bond Future			132.17427	132.17427	132.22121	132.22121				0.00	0	
Total I2038 Future												0.00	0	5,65	
Total For I2038												0.00	0	5,65	
I2046	On	02/02/2023	Bond Future			112.09272	112.09272	112.16216	112.16216				0.00	0	13,07
I2046	On	04/05/2023	Bond Future			112.29189	112.29189	112.28887	112.28887				0.00	0	4,93
I2046	On	03/08/2023	Bond Future			114.57870	114.57870	114.54229	114.54229				0.00	0	
I2046	On	02/11/2023	Bond Future			114.83186	114.83186	114.83772	114.83772				0.00	0	
I2046	On	01/02/2024	Bond Future			117.07077	117.07077	117.06180	117.06180				0.00	0	
Total I2046 Future												0.00	0	18,07	
Total For I2046												0.00	0	18,07	
I2050	On	02/02/2023	Bond Future			112.23612	112.23612	112.21612	112.21612				26,824,432.68	239	9,54
I2050	On	04/05/2023	Bond Future			114.47164	114.47164	114.37643	114.37643				0.00	0	3,31
I2050	On	03/08/2023	Bond Future			114.61977	114.61977	114.48937	114.48937				0.00	0	
I2050	On	02/11/2023	Bond Future			116.96089	116.96089	116.87069	116.87069				0.00	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			117.00414	117.00414	116.89800	116.89800			0.00	0	
Total I2050 Future												26,824,432.68	239	12,85
Total For I2050												26,824,432.68	239	12,85
R186	On	02/02/2023	Bond Future			8.76949	106.93757	8.79371	106.85683		5.87	266,060,674.16	2,488	72,48
R186	On	04/05/2023	Bond Future			8.83792	109.04191	8.88692	108.88831		5.51	0.00	0	12,18
R186	On	03/08/2023	Bond Future			8.89776	105.93216	8.96173	105.74428		5.38	0.00	0	
R186	On	02/11/2023	Bond Future			8.96257	108.07220	9.01748	107.92182		4.71	0.00	0	
R186	On	01/02/2024	Bond Future			9.07842	104.85016	9.14423	104.68343		4.51	0.00	0	
Total R186 Future												266,060,674.16	2,488	84,68
R186	On	02/02/2023	Bond Future	8.32	Call			417.32000	0.41732	433,110	5.60	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,010.46000	2.01046	1,945,510	5.60	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			427.24000	0.42724	443,340	5.61	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			1,986.44000	1.98644	1,921,800	5.61	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			437.16000	0.43716	453,580	5.61	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			1,962.43000	1.96243	1,898,110	5.61	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,509.73000	1.50973	1,581,520	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,656.81000	1.65681	1,575,000	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,477.37000	1.47737	1,548,190	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,687.21000	1.68721	1,604,430	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,493.37000	1.49337	1,564,670	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,671.82000	1.67182	1,589,520	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,064.53000	1.06453	1,002,580	5.79	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,337.69000	3.33769	3,463,970	5.80	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,056.87000	1.05687	995,270	5.80	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,295.98000	3.29598	3,421,540	5.78	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,072.25000	1.07225	1,009,930	5.78	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,316.81000	3.31681	3,442,740	5.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,575.40000	2.57540	2,661,790	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,562.38000	1.56238	1,498,390	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,583.42000	4.58342	4,695,420	5.45	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			833.39000	0.83339	795,010	5.45	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			2,169.32000	2.16932	2,248,230	4.79	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,807.52000	1.80752	1,736,050	4.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,557.59000	2.55759	2,643,690	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,571.60000	1.57160	1,507,320	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,592.84000	2.59284	2,679,530	4.92	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,552.80000	1.55280	1,489,110	4.92	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,716.80000	1.71680	1,645,250	4.78	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,630.02000	2.63002	2,724,610	4.77	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.50	Put		1,734.51000	1.73451	1,662,370	4.77	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		2,646.17000	2.64617	2,741,060	4.78	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		1,725.63000	1.72563	1,653,790	4.78	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		2,662.36000	2.66236	2,757,540	4.78	0.00	0	
Total R186 Option											0.00	0	3,43
Total For R186											266,060,674.16	2,488	88,11
R197	On	02/02/2023	Bond Future			329.60227	329.60227	329.55256	329.55256		0.00	0	9;
R197	On	04/05/2023	Bond Future			336.16604	336.16604	335.89614	335.89614		0.00	0	
R197	On	03/08/2023	Bond Future			333.94208	333.94208	333.57003	333.57003		0.00	0	
R197	On	02/11/2023	Bond Future			340.76280	340.76280	340.50862	340.50862		0.00	0	
Total R197 Future											0.00	0	97
Total For R197											0.00	0	97
R202	On	02/02/2023	Bond Future			245.53188	245.53188	245.48848	245.48848		0.00	0	5,9;
R202	On	04/05/2023	Bond Future			250.42137	250.42137	250.21385	250.21385		0.00	0	
R202	On	03/08/2023	Bond Future			250.70362	250.70362	250.41886	250.41886		0.00	0	
R202	On	02/11/2023	Bond Future			255.82411	255.82411	255.62716	255.62716		0.00	0	
R202	On	01/02/2024	Bond Future			255.86775	255.86775	255.63608	255.63608		0.00	0	
Total R202 Future											0.00	0	5,97
Total For R202											0.00	0	5,97
R2030	On	02/02/2023	Bond Future			10.31838	88.81411	10.36068	88.62273	10.55	0.00	0	95,2;
R2030	On	04/05/2023	Bond Future			10.43762	90.56288	10.49565	90.30825	10.90	0.00	0	
R2030	On	03/08/2023	Bond Future			10.55871	88.37935	10.62612	88.09295	10.55	0.00	0	
R2030	On	02/11/2023	Bond Future			10.67760	90.16476	10.74005	89.90762	9.00	0.00	0	
R2030	On	01/02/2024	Bond Future			10.83076	87.89661	10.89965	87.62288	8.94	0.00	0	
Total R2030 Future											0.00	0	95,2;
R2030	On	02/02/2023	Bond Future	8.81	Put		7,408.19000	7.40819	7,220,420	9.65	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		36.94000	0.03694	40,550	9.65	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Put		267.58000	0.26758	239,510	12.14	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		5,440.22000	5.44022	5,603,530	12.14	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	9.08	Put		6,116.09000	6.11609	5,932,500	9.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		82.44000	0.08244	90,230	9.56	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.04	Put		6,303.86000	6.30386	6,119,470	9.57	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call		73.53000	0.07353	80,520	9.57	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Put		366.21000	0.36621	330,040	11.84	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call		4,696.45000	4.69645	4,851,660	11.84	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.16	Put		490.69000	0.49069	445,130	11.55	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Call		4,010.57000	4.01057	4,156,390	11.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		521.52000	0.52152	473,760	11.49	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/02/2023 Bond Future	11.12	Call			3,869.53000	3.86953	4,013,150	11.49		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,434.70000	2.43470	2,300,070	9.88		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			832.14000	0.83214	888,890	9.88		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,464.11000	2.46411	2,328,640	9.87		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			815.31000	0.81531	871,220	9.87		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			2,494.31000	2.49431	2,358,010	9.86		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			799.25000	0.79925	854,330	9.86		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			2,648.86000	2.64886	2,508,470	9.82		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.94	Call			722.02000	0.72202	773,010	9.82		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			3,009.24000	3.00924	2,860,320	9.72		0.00	0	38
R2030 On 02/02/2023 Bond Future	9.83	Call			569.84000	0.56984	612,300	9.72		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,112.30000	3.11230	2,961,170	9.69		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			532.47000	0.53247	572,720	9.69		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			3,147.10000	3.14710	2,995,250	9.68		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Call			520.40000	0.52040	559,930	9.68		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,619.18000	3.61918	3,458,530	9.56		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.66	Call			380.39000	0.38039	411,120	9.56		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,561.71000	5.56171	5,380,970	9.52		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			115.01000	0.11501	125,650	9.52		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Call			7,140.92000	7.14092	7,347,570	12.38		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			999.17000	0.99917	934,560	11.94		0.00	0	38
R2030 On 04/05/2023 Bond Future	11.62	Call			5,754.64000	5.75464	5,944,660	11.94		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			426.35000	0.42635	394,310	12.85		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.57	Call			8,948.68000	8.94868	9,171,270	12.85		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,943.87000	2.94387	3,079,080	11.02		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.54	Put			2,483.95000	2.48395	2,357,080	10.93		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,677.93000	2.67793	2,805,690	10.93		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			462.15000	0.46215	427,990	12.85		0.00	0	47
R2030 On 04/05/2023 Bond Future	12.50	Call			8,714.42000	8.71442	8,934,890	12.85		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			692.73000	0.69273	644,750	12.38		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.52	Call			2,630.89000	2.63089	2,757,280	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			2,736.43000	2.73643	2,601,310	10.85		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			2,404.30000	2.40430	2,523,810	10.85		0.00	0	47
R2030 On 04/05/2023 Bond Future	11.34	Put			1,272.62000	1.27262	1,194,490	11.66		0.00	0	18
R2030 On 04/05/2023 Bond Future	11.34	Call			4,874.82000	4.87482	5,051,320	11.66		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Put			2,271.09000	2.27109	2,151,670	11.02		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,250.42000	1.25042	1,326,350	10.56		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.67	Put			4,815.09000	4.81509	4,629,540	10.53		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,103.41000	1.10341	1,172,490	10.53		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.53	Put			2,504.07000	2.50407	2,376,520	10.92		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/05/2023 Bond Future	10.53	Call			2,654.36000	2.65436	2,781,440	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			2,524.32000	2.52432	2,396,080	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			992.45000	0.99245	1,056,130	10.52		0.00	0	11
R2030 On 04/05/2023 Bond Future	9.03	Put			7,259.70000	7.25970	7,042,740	10.78		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			535.03000	0.53503	572,700	10.78		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.00	Put			3,788.24000	3.78824	3,623,960	10.60		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,583.22000	1.58322	1,673,570	10.60		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	9.78	Put			4,456.40000	4.45640	4,277,700	10.56		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			5,120.51000	5.12051	4,929,560	10.52		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			644.21000	0.64421	602,630	12.40		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.89	Call			9,615.67000	9.61567	9,860,490	12.40		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			813.80000	0.81380	763,430	12.25		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	12.59	Call			8,665.38000	8.66538	8,901,410	12.25		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,860.52000	1.86052	1,761,080	11.07		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,903.93000	4.90393	5,090,890	11.07		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			1,872.81000	1.87281	1,772,860	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			4,875.65000	4.87565	5,062,100	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			1,885.44000	1.88544	1,784,960	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			4,847.69000	4.84769	5,033,610	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			2,982.36000	2.98236	2,841,620	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,083.54000	3.08354	3,229,200	10.48		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.40	Put			3,510.60000	3.51060	3,353,760	10.31		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,545.26000	2.54526	2,674,820	10.31		0.00	0	1,07
R2030 On 02/11/2023 Bond Future	10.81	Call			3,267.19000	3.26719	3,401,050	9.05		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			2,998.15000	2.99815	2,874,340	9.04		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			3,244.12000	3.24412	3,377,450	9.04		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			2,962.50000	2.96250	2,839,750	9.06		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,290.33000	3.29033	3,424,720	9.06		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			2,980.28000	2.98028	2,857,000	9.05		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,647.33000	2.64733	2,535,570	9.21		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			4,410.68000	4.41068	4,572,650	9.21		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			2,619.41000	2.61941	2,508,570	9.23		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,460.03000	4.46003	4,622,920	9.23		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,633.34000	2.63334	2,522,040	9.22		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,435.33000	4.43533	4,597,760	9.22		0.00	0	
Total R2030 Option										0.00	0	19,98
Total For R2030										0.00	0	115,20
R2032 On 02/02/2023 Bond Future			10.86184	88.02040	10.89815	87.83444		12.65		0.00	0	113,60
R2032 On 04/05/2023 Bond Future			10.98295	85.59211	11.03238	85.34500		14.02		0.00	0	66,46

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032	On	03/08/2023			11.10138	87.31598	11.15815	87.03885		12.86		0.00	0	2,60
R2032	On	02/11/2023			11.22684	84.92011	11.27919	84.67070		11.52		0.00	0	
R2032	On	01/02/2024			11.37737	86.55444	11.43450	86.28943		10.96		0.00	0	
Total R2032 Future											0.00	0	182,66	
R2032	On	02/02/2023	9.31	Put			8,696.59000	8.69659	8,513,300	10.95		0.00	0	
R2032	On	02/02/2023	9.31	Call			34.56000	0.03456	37,230	10.95		0.00	0	40
R2032	On	02/02/2023	12.75	Put			130.68000	0.13068	116,880	15.60		0.00	0	70
R2032	On	02/02/2023	12.75	Call			8,938.49000	8.93849	9,110,650	15.60		0.00	0	
R2032	On	02/02/2023	9.92	Put			5,430.23000	5.43023	5,260,060	11.06		0.00	0	
R2032	On	02/02/2023	9.92	Call			226.81000	0.22681	242,600	11.06		0.00	0	70
R2032	On	02/02/2023	9.47	Put			7,798.06000	7.79806	7,616,650	10.98		0.00	0	
R2032	On	02/02/2023	9.47	Call			59.78000	0.05978	64,330	10.98		0.00	0	50
R2032	On	02/02/2023	11.84	Put			512.58000	0.51258	470,810	14.13		0.00	0	50
R2032	On	02/02/2023	11.84	Call			5,153.24000	5.15324	5,297,430	14.13		0.00	0	
R2032	On	02/02/2023	11.69	Put			635.74000	0.63574	586,510	13.87		0.00	0	
R2032	On	02/02/2023	11.69	Call			4,560.34000	4.56034	4,697,070	13.87		0.00	0	
R2032	On	02/02/2023	11.50	Put			831.64000	0.83164	771,540	13.54		0.00	0	8,00
R2032	On	02/02/2023	11.50	Call			3,836.94000	3.83694	3,962,800	13.54		0.00	0	
R2032	On	02/02/2023	11.45	Put			891.63000	0.89163	828,410	13.45		0.00	0	8,00
R2032	On	02/02/2023	11.45	Call			3,652.70000	3.65270	3,775,440	13.45		0.00	0	
R2032	On	02/02/2023	10.67	Put			2,459.95000	2.45995	2,337,820	12.07		0.00	0	
R2032	On	02/02/2023	10.67	Call			1,282.48000	1.28248	1,346,310	12.07		0.00	0	70
R2032	On	02/02/2023	10.50	Put			2,998.72000	2.99872	2,863,210	11.78		0.00	0	40
R2032	On	02/02/2023	10.50	Call			929.82000	0.92982	980,270	11.78		0.00	0	
R2032	On	02/02/2023	10.40	Put			3,356.05000	3.35605	3,213,160	11.64		0.00	0	
R2032	On	02/02/2023	10.40	Call			757.07000	0.75707	800,140	11.64		0.00	0	
R2032	On	02/02/2023	10.39	Put			3,393.14000	3.39314	3,249,540	11.62		0.00	0	
R2032	On	02/02/2023	10.39	Call			740.92000	0.74092	783,280	11.62		0.00	0	
R2032	On	02/02/2023	10.38	Put			3,430.63000	3.43063	3,286,310	11.61		0.00	0	
R2032	On	02/02/2023	10.38	Call			725.13000	0.72513	766,770	11.61		0.00	0	
R2032	On	02/02/2023	10.30	Put			3,739.75000	3.73975	3,589,940	11.50		0.00	0	
R2032	On	02/02/2023	10.30	Call			606.43000	0.60643	642,580	11.50		0.00	0	8,00
R2032	On	02/02/2023	10.22	Put			4,065.49000	4.06549	3,910,550	11.38		0.00	0	
R2032	On	02/02/2023	10.22	Call			501.60000	0.50160	532,620	11.38		0.00	0	50
R2032	On	02/02/2023	10.16	Put			4,320.19000	4.32019	4,161,660	11.30		0.00	0	40
R2032	On	02/02/2023	10.16	Call			431.55000	0.43155	458,980	11.30		0.00	0	
R2032	On	04/05/2023	10.89	Call			2,771.84000	2.77184	2,882,510	13.90		0.00	0	
R2032	On	04/05/2023	10.88	Put			3,511.81000	3.51181	3,374,750	13.89		0.00	0	
R2032	On	04/05/2023	10.88	Call			2,746.96000	2.74696	2,857,010	13.89		0.00	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
R2032	On	04/05/2023	Bond Future	13.43	Put		417.69000	0.41769	390,550	16.45	0.00	0	40
R2032	On	04/05/2023	Bond Future	13.43	Call		11,336.52000	11.33652	11,556,490	16.45	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,722.20000	2.72220	2,831,610	13.88	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Put		4,237.77000	4.23777	4,084,120	13.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		2,146.68000	2.14668	2,240,140	13.63	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,429.99000	2.42999	2,322,860	14.44	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,092.61000	4.09261	4,232,590	14.44	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.89	Put		3,486.22000	3.48622	3,349,780	13.90	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		3,537.56000	3.53756	3,399,860	13.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Put		2,292.56000	2.29256	2,193,970	13.54	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,806.26000	5.80626	5,984,800	13.54	0.00	0	5,000
R2032	On	03/08/2023	Bond Future	11.77	Put		2,488.63000	2.48863	2,383,680	13.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,400.79000	5.40079	5,572,970	13.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,504.34000	2.50434	2,398,890	13.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,369.98000	5.36998	5,541,660	13.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,520.13000	2.52013	2,414,180	13.37	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,339.22000	5.33922	5,510,400	13.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,631.89000	3.63189	3,755,420	11.50	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,889.06000	3.88906	3,762,670	11.50	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,606.99000	3.60699	3,730,010	11.50	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,843.82000	3.84382	3,718,440	11.51	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,657.20000	3.65720	3,781,230	11.51	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,866.22000	3.86622	3,740,340	11.50	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		3,316.89000	3.31689	3,205,460	11.25	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,121.79000	5.12179	5,275,370	11.25	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		3,282.26000	3.28226	3,171,710	11.27	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,177.07000	5.17707	5,331,530	11.27	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		3,299.35000	3.29935	3,188,360	11.26	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,149.22000	5.14922	5,303,240	11.26	0.00	0	
Total R2032 Option											0.00	0	35,310
Total For R2032											0.00	0	217,970
R2035	On	02/02/2023	Bond Future			11.25277	88.42393	11.28346	88.24674	14.96	7,073,914.40	80	167,600
R2035	On	04/05/2023	Bond Future			11.37000	85.66025	11.41197	85.42267	16.04	0.00	0	
R2035	On	03/08/2023	Bond Future			11.48617	87.38533	11.53438	87.11778	15.02	0.00	0	
R2035	On	02/11/2023	Bond Future			11.61114	84.64621	11.65517	84.40665	13.90	0.00	0	
R2035	On	01/02/2024	Bond Future			11.76148	86.27563	11.80942	86.02072	13.03	0.00	0	
Total R2035 Future											7,073,914.40	80	167,600
R2035	On	02/02/2023	Bond Future	9.81	Call		101.39000	0.10139	106,160	13.71	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put		9,238.70000	9.23870	9,066,280	13.71	0.00	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 02/02/2023 Bond Future	9.85	Call			113.37000	0.11337	118,700	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,984.72000	8.98472	8,812,860	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			126.52000	0.12652	132,480	13.71		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			4,592.27000	4.59227	4,447,100	14.12		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,614.01000	3.61401	3,482,810	14.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			355.30000	0.35530	371,590	13.76		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			6,305.97000	6.30597	6,145,070	13.76		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			704.06000	0.70406	733,920	14.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			4,778.38000	4.77838	4,631,050	14.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			763.98000	0.76398	796,000	14.12		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			2,925.19000	2.92519	2,806,920	14.68		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			795.20000	0.79520	828,340	14.14		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,500.84000	4.50084	4,356,790	14.14		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,160.95000	1.16095	1,206,280	14.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,653.19000	3.65319	3,521,330	14.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,181.82000	1.18182	1,227,810	14.41		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			145.45000	0.14545	131,770	17.97		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.88	Call			1,202.92000	1.20292	1,249,560	14.42		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,575.12000	3.57512	3,444,570	14.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,597.49000	1.59749	1,655,710	14.66		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			2,958.77000	2.95877	2,839,800	14.66		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,622.86000	1.62286	1,681,780	14.68		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			8,732.95000	8.73295	8,561,720	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			4,624.82000	4.62482	4,743,090	16.04		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			957.78000	0.95778	898,860	16.04		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			4,789.38000	4.78938	4,909,900	16.10		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			906.35000	0.90635	849,680	16.10		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			10,330.36000	10.33036	10,493,870	17.97		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,580.25000	1.58025	1,645,010	15.04		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			6,350.68000	6.35068	6,177,860	15.04		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,978.65000	2.97865	3,080,060	15.67		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,130.74000	4.13074	3,994,570	15.67		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			630.74000	0.63074	661,080	14.94		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			10,152.59000	10.15259	9,945,350	14.94		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,280.86000	1.28086	1,335,870	14.95		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			7,160.30000	7.16030	6,977,730	14.95		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			10,095.56000	10.09556	10,288,630	18.39		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			899.12000	0.89912	854,610	18.39		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,870.39000	2.87039	2,969,340	15.62		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			4,253.30000	4.25330	4,114,670	15.62		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 04/05/2023 Bond Future	11.20	Call			2,951.40000	2.95140	3,052,190	15.66		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,161.11000	4.16111	4,024,320	15.66		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,006.04000	3.00604	3,108,050	15.68		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,100.56000	4.10056	3,964,990	15.68		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,226.84000	7.22684	7,394,630	17.39		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,591.53000	1.59153	1,521,740	17.39		0.00	0	38
R2035 On 03/08/2023 Bond Future	11.99	Put			3,276.82000	3.27682	3,165,970	15.60		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,779.72000	5.77972	5,936,900	15.61		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,257.01000	3.25701	3,146,640	15.61		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,713.35000	5.71335	5,869,550	15.59		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,296.75000	3.29675	3,185,400	15.59		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,746.50000	5.74650	5,903,200	15.60		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,827.00000	3.82700	3,936,480	13.60		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,117.90000	5.11790	4,987,820	13.60		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,853.39000	3.85339	3,963,340	13.60		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,088.82000	5.08882	4,959,210	13.60		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			3,800.70000	3.80070	3,909,700	13.59		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,147.11000	5.14711	5,016,550	13.59		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			4,038.51000	4.03851	3,929,460	13.44		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			6,003.05000	6.00305	6,149,320	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			4,018.22000	4.01822	3,909,580	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,034.11000	6.03411	6,180,780	13.46		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,998.05000	3.99805	3,889,810	13.46		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			5,972.05000	5.97205	6,117,910	13.44		0.00	0	
Total R2035 Option										0.00	0	8,47
Total For R2035										7,073,914.40	80	176,18
R2037 On 02/02/2023 Bond Future			11.43674	79.90544	11.46195	79.75833		16.93		170,917,736.16	2,139	136,02
R2037 On 04/05/2023 Bond Future			11.55651	81.47906	11.59205	81.27544		17.27		0.00	0	
R2037 On 03/08/2023 Bond Future			11.67768	78.86221	11.71886	78.63071		17.06		0.00	0	
R2037 On 02/11/2023 Bond Future			11.79461	80.45543	11.83161	80.25094		15.09		0.00	0	
R2037 On 01/02/2024 Bond Future			11.93413	77.74921	11.97452	77.53050		14.92		0.00	0	
Total R2037 Future										170,917,736.16	2,139	136,02
R2037 On 02/02/2023 Bond Future	11.04	Put			3,704.35000	3.70435	3,592,290	16.18		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,188.32000	1.18832	1,223,370	16.18		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,744.39000	3.74439	3,631,810	16.17		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			1,167.32000	1.16732	1,201,850	16.17		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,193.54000	1.19354	1,134,310	17.77		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.97	Call			4,074.72000	4.07472	4,162,600	17.77		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Put			3,469.96000	3.46996	3,361,100	16.28		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2037 On 02/02/2023 Bond Future	11.10	Call			1,318.77000	1.31877	1,357,020	16.28		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.05	Put			3,664.49000	3.66449	3,552,950	16.20		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,209.43000	1.20943	1,245,000	16.20		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,847.73000	2.84773	2,929,360	16.69		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,426.20000	4.42620	4,304,210	16.69		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,212.43000	4.21243	4,317,540	17.31		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			3,148.33000	3.14833	3,049,820	17.31		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			4,744.00000	4.74400	4,856,800	17.55		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			2,790.61000	2.79061	2,699,790	17.55		0.00	0	70
R2037 On 04/05/2023 Bond Future	13.73	Put			701.47000	0.70147	669,770	20.24		0.00	0	40
R2037 On 04/05/2023 Bond Future	13.73	Call			11,650.16000	11.65016	11,822,080	20.24		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			1,964.17000	1.96417	2,026,760	16.30		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			5,764.51000	5.76451	5,623,480	16.30		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			2,138.87000	2.13887	2,205,500	16.38		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			5,451.30000	5.45130	5,314,310	16.38		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,794.57000	2.79457	2,875,160	16.67		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,490.90000	4.49090	4,367,870	16.67		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,820.98000	2.82098	2,902,090	16.68		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,458.35000	4.45835	4,335,840	16.68		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,455.22000	3.45522	3,356,090	17.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,691.74000	5.69174	5,824,540	17.57		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,434.28000	3.43428	3,335,580	17.57		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			5,724.88000	5.72488	5,858,110	17.58		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,413.71000	3.41371	3,315,440	17.58		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,658.91000	5.65891	5,791,280	17.55		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,816.95000	3.81695	3,907,780	14.65		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,393.26000	5.39326	5,279,600	14.65		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,843.48000	3.84348	3,934,710	14.66		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,363.02000	5.36302	5,249,760	14.66		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,870.09000	3.87009	3,961,720	14.67		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,332.92000	5.33292	5,220,060	14.67		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			4,194.92000	4.19492	4,100,150	15.27		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			6,029.45000	6.02945	6,153,390	15.27		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			4,173.76000	4.17376	4,079,340	15.28		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			5,998.18000	5.99818	6,121,770	15.26		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			4,215.85000	4.21585	4,120,730	15.26		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			6,060.44000	6.06044	6,184,730	15.28		0.00	0	
Total R2037 Option										0.00	0	3,76
Total For R2037										170,917,736.16	2,139	139,78

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future			11.52392	81.53529	11.55920	81.31382		17.98	461,082,064.95	5,655	126,04
R2040 On 04/05/2023 Bond Future			11.64007	83.14103	11.68554	82.86058		18.35	0.00	0	30
R2040 On 03/08/2023 Bond Future			11.75738	80.30731	11.80864	79.99682		18.18	0.00	0	
R2040 On 02/11/2023 Bond Future			11.87019	81.92969	11.91789	81.64537		16.40	0.00	0	
R2040 On 01/02/2024 Bond Future			12.00413	79.00138	12.05550	78.70112		16.20	0.00	0	
Total R2040 Future									461,082,064.95	5,655	126,34
R2040 On 02/02/2023 Bond Future	10.18	Call			152.53000	0.15253	161,420	16.48	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			9,564.50000	9.56450	9,351,920	16.48	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			165.20000	0.16520	174,810	16.48	0.00	0	30
R2040 On 02/02/2023 Bond Future	10.21	Put			9,354.90000	9.35490	9,143,040	16.48	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			857.86000	0.85786	901,400	16.71	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			4,804.28000	4.80428	4,628,560	16.75	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,184.79000	1.18479	1,241,480	16.93	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,143.11000	4.14311	3,978,330	16.93	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,206.22000	1.20622	1,263,720	16.94	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,098.33000	4.09833	3,934,360	16.94	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,053.87000	4.05387	3,890,730	16.95	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			1,386.24000	1.38624	1,450,440	17.04	0.00	0	50
R2040 On 02/02/2023 Bond Future	11.19	Put			3,751.62000	3.75162	3,594,350	17.04	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			4,363.68000	4.36368	4,503,980	18.58	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,260.56000	1.26056	1,179,390	18.58	0.00	0	50
R2040 On 02/02/2023 Bond Future	10.96	Call			910.53000	0.91053	956,280	16.75	0.00	0	30
R2040 On 02/02/2023 Bond Future	10.93	Put			4,954.16000	4.95416	4,776,230	16.71	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			5,095.22000	5.09522	5,247,750	18.90	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,000.83000	1.00083	931,890	18.90	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,227.73000	5.22773	5,382,280	18.96	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			960.49000	0.96049	893,570	18.96	0.00	0	30
R2040 On 02/02/2023 Bond Future	11.12	Call			1,227.88000	1.22788	1,286,210	16.95	0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			2,123.48000	2.12348	2,212,800	17.40	0.00	0	60
R2040 On 04/05/2023 Bond Future	11.03	Put			6,318.95000	6.31895	6,127,820	17.40	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			759.58000	0.75958	798,760	17.08	0.00	0	30
R2040 On 04/05/2023 Bond Future	10.17	Put			10,991.80000	10.99180	10,750,530	17.08	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,165.44000	3.16544	3,283,280	17.88	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,761.60000	4.76160	4,598,990	17.88	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,504.75000	1.50475	1,573,860	17.10	0.00	0	40
R2040 On 04/05/2023 Bond Future	10.73	Put			7,734.21000	7.73421	7,522,870	17.10	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,880.04000	1.88004	1,961,760	17.28	0.00	0	30
R2040 On 04/05/2023 Bond Future	10.92	Put			6,812.69000	6.81269	6,613,960	17.28	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			8,062.65000	8.06265	8,262,790	20.01	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040 On 04/05/2023 Bond Future	12.78	Put			1,749.49000	1.74949	1,669,180	20.01		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.41	Call			3,107.56000	3.10756	3,223,970	17.86		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,830.73000	4.83073	4,666,690	17.86		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			3,136.55000	3.13655	3,253,670	17.87		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,796.17000	4.79617	4,632,840	17.87		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			10,854.15000	10.85415	11,080,740	21.07		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,056.95000	1.05695	1,003,090	21.07		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			3,312.95000	3.31295	3,434,360	17.95		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			4,592.93000	4.59293	4,433,890	17.95		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,215.28000	5.21528	5,375,340	18.82		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			3,021.53000	3.02153	2,901,140	18.82		0.00	0	68
R2040 On 03/08/2023 Bond Future	12.23	Put			3,647.81000	3.64781	3,519,250	18.50		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,059.55000	6.05955	6,240,340	18.47		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,692.24000	3.69224	3,562,540	18.47		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			6,094.70000	6.09470	6,276,070	18.49		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,669.83000	3.66983	3,540,710	18.49		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,130.18000	6.13018	6,312,110	18.50		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,167.40000	4.16740	4,295,000	15.99		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,092.59000	6.09259	5,935,870	15.99		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,111.07000	4.11107	4,237,570	15.97		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,159.80000	6.15980	6,001,980	15.97		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,139.35000	4.13935	4,266,400	15.98		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,126.27000	6.12627	5,969,000	15.98		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,714.15000	4.71415	4,583,550	16.30		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,378.15000	6.37815	6,548,300	16.32		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,690.68000	4.69068	4,560,570	16.32		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			6,312.74000	6.31274	6,481,920	16.29		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,738.07000	4.73807	4,606,990	16.29		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			6,345.25000	6.34525	6,514,910	16.30		0.00	0	
Total R2040 Option										0.00	0	6,28
Total For R2040										461,082,064.95	5,655	132,62
R2044 On 02/02/2023 Bond Future			11.45175	78.85308	11.48157	78.66024		19.03		461,369,371.08	5,851	81,20
R2044 On 04/05/2023 Bond Future			11.55847	80.40603	11.59770	80.15649		19.44		0.00	0	
R2044 On 03/08/2023 Bond Future			11.66579	77.64243	11.71025	77.36433		19.29		0.00	0	
R2044 On 02/11/2023 Bond Future			11.76850	79.21100	11.80945	78.95861		17.96		0.00	0	
R2044 On 01/02/2024 Bond Future			11.89039	76.35550	11.93457	76.08814		17.74		0.00	0	
Total R2044 Future										461,369,371.08	5,851	81,20
R2044 On 02/02/2023 Bond Future	10.30	Call			250.56000	0.25056	261,570	17.44		0.00	0	2,84
R2044 On 02/02/2023 Bond Future	10.30	Put			8,536.49000	8.53649	8,354,660	17.44		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044 On 02/02/2023 Bond Future	10.75	Call			723.98000	0.72398	753,620	17.78	0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			5,691.93000	5.69193	5,528,730	17.78	0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			1,185.62000	1.18562	1,230,850	18.12	0.00	0	2,80
R2044 On 02/02/2023 Bond Future	11.15	Put			3,733.06000	3.73306	3,596,200	18.38	0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			1,569.51000	1.56951	1,626,220	18.40	0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			3,691.36000	3.69136	3,555,230	18.40	0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			1,815.56000	1.81556	1,724,530	19.53	0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			4,121.36000	4.12136	4,233,880	19.83	0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			1,496.57000	1.49657	1,416,250	19.83	0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,518.02000	1.51802	1,573,260	18.37	0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			3,774.98000	3.77498	3,637,380	18.37	0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,543.70000	1.54370	1,599,680	18.38	0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Put			4,398.86000	4.39886	4,251,250	18.12	0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			4,543.02000	4.54302	4,662,300	20.03	0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			1,312.69000	1.31269	1,239,130	20.03	0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.20	Call			1,675.46000	1.67546	1,735,170	18.47	0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			3,528.23000	3.52823	3,395,100	18.47	0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			3,516.53000	3.51653	3,618,340	19.53	0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,421.32000	3.42132	3,528,850	18.92	0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,627.43000	4.62743	4,485,420	18.92	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,452.15000	3.45215	3,560,320	18.94	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,593.22000	4.59322	4,451,850	18.94	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,483.31000	3.48331	3,592,120	18.95	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,559.43000	4.55943	4,418,700	18.95	0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,546.07000	4.54607	4,674,860	19.44	0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			3,589.75000	3.58975	3,469,000	19.44	0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			5,458.71000	5.45871	5,602,070	19.86	0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,974.57000	2.97457	2,868,390	19.86	0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.25	Call			6,424.51000	6.42451	6,581,240	20.29	0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,462.85000	2.46285	2,370,040	20.29	0.00	0	1,50
R2044 On 03/08/2023 Bond Future	12.17	Put			3,704.45000	3.70445	3,590,150	19.92	0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,412.59000	6.41259	6,575,380	19.89	0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,749.28000	3.74928	3,633,970	19.89	0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,449.00000	6.44900	6,612,290	19.91	0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			3,726.92000	3.72692	3,612,110	19.91	0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,485.22000	6.48522	6,649,020	19.92	0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,638.71000	4.63871	4,755,280	17.49	0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,134.27000	6.13427	5,998,450	17.49	0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,579.18000	4.57918	4,694,790	17.47	0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,201.83000	6.20183	6,065,050	17.47	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 02/11/2023 Bond Future	11.56	Call			4,608.90000	4.60890	4,724,990	17.48		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,167.96000	6.16796	6,031,660	17.48		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,907.50000	4.90750	4,793,000	18.09		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			6,979.17000	6.97917	7,132,430	18.10		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,883.82000	4.88382	4,769,720	18.10		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			6,911.32000	6.91132	7,063,770	18.08		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,931.31000	4.93131	4,816,400	18.08		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			6,945.22000	6.94522	7,098,080	18.09		0.00	0	
Total R2044 Option										0.00	0	24,41
Total For R2044										461,369,371.08	5,851	105,61
R2048 On 02/02/2023 Bond Future			11.34072	82.45047	11.38061	82.18332		18.70		0.00	0	247,51
R2048 On 04/05/2023 Bond Future			11.43946	79.61356	11.48882	79.28824		20.19		0.00	0	10,94
R2048 On 03/08/2023 Bond Future			11.53927	81.17929	11.59404	80.82408		18.96		0.00	0	
R2048 On 02/11/2023 Bond Future			11.63612	78.39759	11.68793	78.06643		17.81		0.00	0	13,00
R2048 On 01/02/2024 Bond Future			11.74860	79.94347	11.80393	79.59596		16.77		0.00	0	
Total R2048 Future										0.00	0	271,52
R2048 On 02/02/2023 Bond Future	10.40	Call			403.00000	0.40300	430,460	17.14		0.00	0	3,82
R2048 On 02/02/2023 Bond Future	10.40	Put			7,460.83000	7.46083	7,221,140	17.14		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			1,425.60000	1.42560	1,504,260	17.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Put			4,040.92000	4.04092	3,852,430	17.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,581.90000	1.58190	1,666,970	17.90		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			3,774.93000	3.77493	3,592,850	17.90		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			3,798.01000	3.79801	3,952,060	19.09		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Put			1,715.16000	1.71516	1,602,060	19.09		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,608.85000	1.60885	1,695,000	17.92		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,731.86000	3.73186	3,550,860	17.92		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,636.19000	1.63619	1,723,430	17.94		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,689.30000	3.68930	3,509,390	17.94		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			1,691.39000	1.69139	1,780,800	17.97		0.00	0	3,82
R2048 On 02/02/2023 Bond Future	11.10	Put			3,605.00000	3.60500	3,427,260	17.97		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,714.19000	3.71419	3,862,670	19.94		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,635.22000	4.63522	4,458,380	19.94		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,648.75000	3.64875	3,795,560	19.91		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,704.05000	4.70405	4,525,540	19.91		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,681.30000	3.68130	3,828,940	19.93		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,669.42000	4.66942	4,491,740	19.93		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,837.82000	6.83782	7,053,690	19.49		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,627.21000	3.62721	3,487,870	19.49		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,762.52000	6.76252	6,977,120	19.46		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2048 On 03/08/2023 Bond Future	12.09	Put			3,671.94000	3.67194	3,531,330	19.46		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			6,800.02000	6.80002	7,015,250	19.48		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,649.38000	3.64938	3,509,400	19.48		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,677.35000	4.67735	4,835,230	17.51		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,956.08000	5.95608	5,782,800	17.51		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,614.76000	4.61476	4,771,330	17.49		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,024.78000	6.02478	5,850,190	17.49		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,646.01000	4.64601	4,803,230	17.50		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,990.34000	5.99034	5,816,400	17.50		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			6,908.61000	6.90861	7,110,630	16.96		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,737.16000	4.73716	4,591,670	16.96		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			6,838.47000	6.83847	7,039,370	16.94		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,786.08000	4.78608	4,639,470	16.94		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			6,873.52000	6.87352	7,074,980	16.95		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,761.56000	4.76156	4,615,510	16.95		0.00	0	
Total R2048 Option										0.00	0	7,64
Total For R2048										0.00	0	279,16
R209 On 02/02/2023 Bond Future			11.25940	68.26856	11.28939	68.11660		16.98		0.00	0	25,76
R209 On 04/05/2023 Bond Future			11.36639	66.46014	11.40642	66.26057		18.17		0.00	0	2,5
R209 On 03/08/2023 Bond Future			11.47020	67.79863	11.51563	67.57560		17.06		0.00	0	
R209 On 02/11/2023 Bond Future			11.57832	66.01697	11.62005	65.81525		15.76		0.00	0	
R209 On 01/02/2024 Bond Future			11.70415	67.28762	11.74921	67.07357		14.81		0.00	0	
Total R209 Future										0.00	0	28,27
R209 On 02/02/2023 Bond Future	10.78	Call			870.32000	0.87032	904,390	16.22		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Put			3,519.38000	3.51938	3,401,490	16.22		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Call			886.92000	0.88692	921,520	16.23		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			3,482.55000	3.48255	3,365,190	16.23		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			903.61000	0.90361	938,750	16.25		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			3,445.88000	3.44588	3,329,060	16.25		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			2,371.39000	2.37139	2,451,190	17.60		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			3,920.88000	3.92088	3,801,110	17.60		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			2,394.31000	2.39431	2,474,630	17.61		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			3,892.44000	3.89244	3,773,190	17.61		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			6,476.85000	6.47685	6,619,580	19.76		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			1,338.45000	1.33845	1,281,610	19.76		0.00	0	8,50
R209 On 04/05/2023 Bond Future	10.00	Call			680.13000	0.68013	710,360	16.92		0.00	0	1,00
R209 On 04/05/2023 Bond Future	10.00	Put			8,229.58000	8.22958	8,060,240	16.92		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Call			2,149.10000	2.14910	2,223,720	17.46		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			4,215.30000	4.21530	4,090,350	17.46		0.00	0	6,20

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	11.09	Call		2,348.57000	2.34857	2,427,860	17.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,949.49000	3.94949	3,829,210	17.58	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,929.63000	4.92963	5,058,950	17.63	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,943.37000	2.94337	2,849,660	17.63	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,958.37000	4.95837	5,088,110	17.64	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,925.22000	2.92522	2,831,930	17.64	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,987.37000	4.98737	5,117,530	17.65	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,907.39000	2.90739	2,814,520	17.65	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,249.83000	3.24983	3,340,110	15.34	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,669.99000	4.66999	4,558,550	15.34	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,272.95000	3.27295	3,363,640	15.35	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,643.44000	4.64344	4,532,410	15.35	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,295.89000	3.29589	3,386,990	15.36	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,616.76000	4.61676	4,506,140	15.36	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,271.96000	5.27196	5,395,130	15.21	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,547.01000	3.54701	3,456,130	15.21	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,299.29000	5.29929	5,422,800	15.22	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,528.70000	3.52870	3,438,160	15.22	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,326.94000	5.32694	5,450,800	15.23	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,510.77000	3.51077	3,420,580	15.23	0.00	0	
Total R209 Option											0.00	0	15,75
Total For R209											0.00	0	44,02
R210	On	02/02/2023	Bond Future			223.45995	223.45995	223.42552	223.42552		0.00	0	37
R210	On	04/05/2023	Bond Future			224.82813	224.82813	224.64522	224.64522		0.00	0	
R210	On	03/08/2023	Bond Future			229.40656	229.40656	229.15332	229.15332		0.00	0	
R210	On	02/11/2023	Bond Future			230.92807	230.92807	230.75518	230.75518		0.00	0	
R210	On	01/02/2024	Bond Future			235.43205	235.43205	235.22560	235.22560		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37
R213	On	02/02/2023	Bond Future			10.69377	83.46313	10.74069	83.24676	11.78	333,852.52	4	39,55
R213	On	04/05/2023	Bond Future			10.81005	81.55327	10.87111	81.27865	12.94	0.00	0	
R213	On	03/08/2023	Bond Future			10.92537	83.19549	10.99475	82.89133	11.94	0.00	0	
R213	On	02/11/2023	Bond Future			11.05258	81.32336	11.11786	81.04459	10.64	0.00	0	
R213	On	01/02/2024	Bond Future			11.21133	82.88966	11.28240	82.59508	10.11	0.00	0	
Total R213 Future											333,852.52	4	39,55
R213	On	02/02/2023	Bond Future	9.16	Call		32.22000	0.03222	35,980	10.40	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,748.90000	7.74890	7,536,290	10.40	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		389.83000	0.38983	424,700	10.67	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,845.35000	3.84535	3,663,850	10.67	0.00	0	47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	02/02/2023	Bond Future	10.21	Call		624.75000	0.62475	675,210	10.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,081.92000	3.08192	2,916,860	10.93	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		652.51000	0.65251	704,670	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,048.03000	3.04803	2,883,820	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		839.92000	0.83992	902,770	11.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,664.45000	2.66445	2,510,930	11.13	0.00	0	41
R213	On	02/02/2023	Bond Future	10.21	Put		3,115.93000	3.11593	2,950,020	10.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		982.00000	0.98200	1,052,290	11.25	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		2,428.65000	2.42865	2,282,570	11.25	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,584.66000	6.58466	6,776,740	14.22	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		212.14000	0.21214	187,850	14.22	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		638.59000	0.63859	689,900	10.93	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,425.15000	2.42515	2,551,070	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,016.30000	3.01630	2,867,600	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,447.02000	2.44702	2,573,680	12.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		2,992.88000	2.99288	2,844,920	12.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,403.17000	2.40317	2,528,370	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,039.63000	3.03963	2,890,210	12.70	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,203.83000	2.20383	2,090,640	12.52	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,865.86000	4.86586	5,057,380	12.53	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,189.79000	2.18979	2,077,150	12.53	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,894.01000	4.89401	5,086,080	12.55	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,176.08000	2.17608	2,063,990	12.55	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,838.00000	4.83800	5,028,970	12.52	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,263.01000	3.26301	3,404,620	10.53	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,296.51000	3.29651	3,159,350	10.53	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,285.92000	3.28592	3,428,100	10.54	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,276.80000	3.27680	3,140,210	10.54	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,308.91000	3.30891	3,451,660	10.54	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,257.20000	3.25720	3,121,180	10.54	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,890.32000	2.89032	2,769,500	10.51	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,623.98000	4.62398	4,796,770	10.49	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		2,920.46000	2.92046	2,798,670	10.49	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,649.28000	4.64928	4,822,550	10.50	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,905.53000	2.90553	2,784,220	10.50	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,674.27000	4.67427	4,848,030	10.51	0.00	0	
Total R213 Option											0.00	0	3,28
Total For R213											333,852.52	4	42,84
R214	On	02/02/2023	Bond Future			11.36561	65.86944	11.39529	65.71118	18.64	72,192,906.24	1,096	71,03

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/05/2023			11.46283	63.86717	11.50159	63.66338		20.05	0.00	0	
R214	On	03/08/2023			11.55814	65.15333	11.60185	64.92668		18.85	0.00	0	
R214	On	02/11/2023			11.65932	63.17049	11.69965	62.96417		18.11	0.00	0	
R214	On	01/02/2024			11.77917	64.38658	11.82256	64.16826		16.93	0.00	0	
Total R214 Future											72,192,906.24	1,096	71,03
R214	On	02/02/2023	10.30	Call			249.48000	0.24948	260,460	17.08	0.00	0	3,5
R214	On	02/02/2023	10.30	Put			6,525.25000	6.52525	6,377,970	17.08	0.00	0	
R214	On	02/02/2023	11.00	Call			1,111.48000	1.11148	1,153,350	17.74	0.00	0	3,5
R214	On	02/02/2023	11.00	Put			3,271.23000	3.27123	3,154,840	17.74	0.00	0	
R214	On	02/02/2023	11.07	Call			1,254.85000	1.25485	1,300,970	17.86	0.00	0	
R214	On	02/02/2023	11.09	Put			2,955.78000	2.95578	2,844,880	17.90	0.00	0	
R214	On	02/02/2023	11.10	Call			1,319.50000	1.31950	1,367,490	17.91	0.00	0	
R214	On	02/02/2023	11.10	Put			2,922.12000	2.92212	2,811,850	17.91	0.00	0	
R214	On	02/02/2023	11.07	Put			3,023.83000	3.02383	2,911,690	17.86	0.00	0	
R214	On	02/02/2023	11.80	Call			3,320.16000	3.32016	3,412,290	19.22	0.00	0	
R214	On	02/02/2023	11.80	Put			1,222.70000	1.22270	1,156,570	19.22	0.00	0	
R214	On	02/02/2023	11.08	Call			1,276.26000	1.27626	1,323,000	17.88	0.00	0	
R214	On	02/02/2023	11.08	Put			2,989.72000	2.98972	2,878,200	17.88	0.00	0	
R214	On	02/02/2023	11.09	Call			1,297.78000	1.29778	1,345,140	17.90	0.00	0	
R214	On	04/05/2023	11.36	Call			2,958.25000	2.95825	3,048,550	19.83	0.00	0	
R214	On	04/05/2023	11.36	Put			3,707.71000	3.70771	3,594,220	19.83	0.00	0	
R214	On	04/05/2023	11.37	Call			2,984.39000	2.98439	3,075,210	19.84	0.00	0	
R214	On	04/05/2023	11.37	Put			3,680.46000	3.68046	3,567,490	19.84	0.00	0	
R214	On	04/05/2023	11.38	Call			3,010.63000	3.01063	3,101,970	19.86	0.00	0	
R214	On	04/05/2023	11.38	Put			3,653.38000	3.65338	3,540,930	19.86	0.00	0	
R214	On	03/08/2023	12.16	Put			2,818.55000	2.81855	2,729,630	19.46	0.00	0	
R214	On	03/08/2023	12.14	Call			5,542.16000	5.54216	5,679,070	19.43	0.00	0	
R214	On	03/08/2023	12.14	Put			2,853.71000	2.85371	2,763,970	19.43	0.00	0	
R214	On	03/08/2023	12.15	Call			5,572.66000	5.57266	5,709,980	19.44	0.00	0	
R214	On	03/08/2023	12.15	Put			2,835.98000	2.83598	2,746,650	19.44	0.00	0	
R214	On	03/08/2023	12.16	Call			5,603.39000	5.60339	5,741,120	19.46	0.00	0	
R214	On	02/11/2023	11.47	Call			3,772.87000	3.77287	3,868,510	17.79	0.00	0	
R214	On	02/11/2023	11.47	Put			4,962.04000	4.96204	4,851,360	17.79	0.00	0	
R214	On	02/11/2023	11.45	Call			3,723.49000	3.72349	3,818,340	17.77	0.00	0	
R214	On	02/11/2023	11.45	Put			5,017.90000	5.01790	4,906,430	17.77	0.00	0	
R214	On	02/11/2023	11.46	Call			3,748.26000	3.74826	3,843,510	17.78	0.00	0	
R214	On	02/11/2023	11.46	Put			4,990.02000	4.99002	4,878,950	17.78	0.00	0	
R214	On	01/02/2024	12.15	Put			3,926.60000	3.92660	3,832,660	17.11	0.00	0	
R214	On	01/02/2024	12.16	Call			5,564.37000	5.56437	5,689,100	17.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	01/02/2024	Bond Future	12.16	Put			3,906.66000	3.90666	3,813,070	17.12	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			5,508.04000	5.50804	5,632,060	17.10	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,946.64000	3.94664	3,852,340	17.10	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			5,536.18000	5.53618	5,660,560	17.11	0.00	0	
Total R214 Option												0.00	0	7,10
Total For R214												72,192,906.24	1,096	78,13
Total for Bond												1,497,447,219.29	17,742	1,483,07
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future												0.00	0	
Total For ES42												0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future												0.00	0	
Total For I2025												0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2033 Future												0.00	0	
Total For I2033												0.00	0	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	

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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total 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			853.57800	853.57800	851.84800	851.84800				0.00	0	83
GOVI On 04/05/2023 GOVI			870.35800	870.35800	868.03100	868.03100				0.00	0	
GOVI On 03/08/2023 GOVI			887.87300	887.87300	885.23900	885.23900				0.00	0	
GOVI On 02/11/2023 GOVI			905.81000	905.81000	903.44100	903.44100				0.00	0	
GOVI On 01/02/2024 GOVI			923.30300	923.30300	920.76800	920.76800				0.00	0	
Total GOVI Future										0.00	0	83
GOVI On 02/02/2023 GOVI	850.82	Call			10,280.00000	1.02800	27,580,000			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			10,180.00000	1.01800	27,480,000			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			10,080.00000	1.00800	27,380,000			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	852.88	Call			151,510.00000	15.15100	174,780,000			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			151,710.00000	15.17100	174,980,000			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			151,610.00000	15.16100	174,880,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			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			480,090.00000	48.00900	506,430,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			480,290.00000	48.02900	506,630,000			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			480,190.00000	48.01900	506,530,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			176,310.00000	17.63100	200,000,000			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			176,210.00000	17.62100	199,900,000			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			176,410.00000	17.64100	200,100,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			407,780.00000	40.77800	433,130,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	0,000			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	880.00	Call		407,680.00000	40.76800	433,030,000		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		407,880.00000	40.78800	433,230,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	83
Total for GOVI											0.00	0	83
AL37	On	02/02/2023	Index Future			855.93200	855.93200	855.31300	855.31300		0.00	0	
AL37	On	04/05/2023	Index Future			872.75800	872.75800	871.56200	871.56200		0.00	0	
AL37	On	03/08/2023	Index Future			890.32200	890.32200	888.84000	888.84000		0.00	0	
AL37	On	02/11/2023	Index Future			908.30900	908.30900	907.11600	907.11600		0.00	0	
AL37	On	01/02/2024	Index Future			925.85000	925.85000	924.51400	924.51400		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	02/02/2023	Index Future			986.72000	986.72000	984.58300	984.58300		0.00	0	
AL7T	On	04/05/2023	Index Future			1,006.11800	1,006.11800	1,003.28800	1,003.28800		0.00	0	
AL7T	On	03/08/2023	Index Future			1,026.36600	1,026.36600	1,023.17700	1,023.17700		0.00	0	
AL7T	On	02/11/2023	Index Future			1,047.10000	1,047.10000	1,044.21500	1,044.21500		0.00	0	
AL7T	On	01/02/2024	Index Future			1,067.32200	1,067.32200	1,064.24200	1,064.24200		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	02/02/2023	Index Future			865.81700	865.81700	864.07900	864.07900		0.00	0	10
ALBI	On	04/05/2023	Index Future			882.83800	882.83800	880.49500	880.49500		0.00	0	
ALBI	On	03/08/2023	Index Future			900.60500	900.60500	897.95000	897.95000		0.00	0	
ALBI	On	02/11/2023	Index Future			918.79900	918.79900	916.41300	916.41300		0.00	0	
ALBI	On	01/02/2024	Index Future			936.54200	936.54200	933.98900	933.98900		0.00	0	
Total ALBI Future											0.00	0	10
Total For ALBI											0.00	0	10
IGOV	On	02/02/2023	Index Future			318.82100	318.82100	318.83200	318.83200		0.00	0	66
IGOV	On	04/05/2023	Index Future			325.16600	325.16600	324.96600	324.96600		0.00	0	
IGOV	On	03/08/2023	Index Future			331.78500	331.78500	331.48400	331.48400		0.00	0	
IGOV	On	02/11/2023	Index Future			338.56200	338.56200	338.37400	338.37400		0.00	0	
IGOV	On	01/02/2024	Index Future			345.17300	345.17300	344.93700	344.93700		0.00	0	
Total IGOV Future											0.00	0	67
Total For IGOV											0.00	0	67
Total for Index											0.00	0	78
JIBAR F	On	21/12/2022	Jibar Future			7.22500	92.77500	7.22500	92.77500		0.00	68	6
JIBAR F	On	18/01/2023	Jibar Future			7.25500	92.74500	7.25500	92.74500		0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.61000	92.39000	7.61000	92.39000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 15/03/2023		Jibar Future	7.64500	92.35500	7.64500	92.35500			0.00	0	
JIBAR F On 19/04/2023		Jibar Future	7.77000	92.23000	7.77000	92.23000			0.00	0	
JIBAR F On 17/05/2023		Jibar Future	7.78000	92.22000	7.78000	92.22000			0.00	0	
JIBAR F On 21/06/2023		Jibar Future	7.80000	92.20000	7.80000	92.20000			0.00	0	
JIBAR F On 20/09/2023		Jibar Future	7.82500	92.17500	7.82500	92.17500			0.00	75	7
JIBAR F On 20/12/2023		Jibar Future	7.81500	92.18500	7.81500	92.18500			0.00	272	27
JIBAR F On 20/03/2024		Jibar Future	7.78000	92.22000	7.78000	92.22000			0.00	0	
JIBAR F On 19/06/2024		Jibar Future	7.75000	92.25000	7.75000	92.25000			0.00	0	
JIBAR F On 18/09/2024		Jibar Future	7.73500	92.26500	7.73500	92.26500			0.00	0	
Total Jibar Future									0.00	415	41
Total For JIBAR FUTURE									0.00	415	41
Total for Jibar									0.00	415	41
Total for Derivatives :									1,497,447,219.29	18,157	1,485,10
ABCPI3 On 07/12/2023		Spot Bond	5.06000	320.90328	5.06000	320.84971			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	101.54291			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.37173			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.77000	103.71673	9.77000	103.68970			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031		Spot Bond	11.88000	90.50369	11.88000	90.47515			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF006 On 31/03/2026		Spot Bond	100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABF006 SPOT									0.00	0	
Total For ABF006									0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	99.99969			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	101.51512			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.09303				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.19119				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.48044				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.89547				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.46424				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.32253				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.76929				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.91573				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.64479				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.73666				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.91149				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.99334				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.43034				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.65358				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.50765				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.12183				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.93401				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.94705				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.38527				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.03488				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.03906				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.17646				0.00	360,000,000	180,000,000
Total ABFN49 SPOT										0.00	360,000,000	180,000,000
Total For ABFN49										0.00	360,000,000	180,000,000
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.09109				0.00	0	
Total ABFN50 SPOT										0.00	0	

Contract 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 ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.17944				0.00	1,000,000,000	500,000,000
Total ABFN51 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN51										0.00	1,000,000,000	500,000,000
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.16272				0.00	1,000,000,000	500,000,000
Total ABFN52 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN52										0.00	1,000,000,000	500,000,000
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.22241				0.00	0	0
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.25050				0.00	0	0
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.25739				0.00	0	0
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	99.84144				0.00	0	0
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	100.24371				0.00	0	0
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.25513				0.00	0	0
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	100.06829				0.00	0	0
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.36933				0.00	0	0
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.47544				0.00	0	0
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.43409				0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN03 SPOT										0.00	600,000,000	300,000,000
Total For ABGN03										0.00	600,000,000	300,000,000
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.09308				0.00	0	2,135,000,000
Total ABJ01 SPOT										0.00	0	2,135,000,000
Total For ABJ01										0.00	0	2,135,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.13057				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.98806				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.48980				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.55907				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.05000	8.05000	8.05000	157.39396				0.00	0	120,000,000
Total ABKI04 SPOT										0.00	0	120,000,000
Total For ABKI04										0.00	0	120,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	56.58219	100.00000	56.45385				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	164.50226				0.00	0	80,000,000
Total ABN61 SPOT										0.00	0	80,000,000
Total For ABN61										0.00	0	80,000,000
ABN62 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	212.31417				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	231.65832				0.00	0	10,000,000
Total ABN63 SPOT										0.00	0	10,000,000
Total For ABN63										0.00	0	10,000,000
ABN67 On 28/02/2023 Spot Bond			8.89000	8.89000	8.89000	101.67107				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			8.68500	8.68500	8.68500	110.75872			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.93000	104.30972	8.93000	104.28455			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.09500	106.62734	9.09500	106.60114			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.86000	103.33309	7.86000	103.31109			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.26000	100.53134	9.26000	100.50620		277,800,000,000.00		30,000,000	724,500,00
Total ABS7 SPOT								277,800,000,000.00		30,000,000	724,500,00
Total For ABS7								277,800,000,000.00		30,000,000	724,500,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.85051	100.00000	14.81728			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.71000	322.00187	4.71000	321.95111		39,564,000,000.00		8,400,000	37,100,00
Total ABSI2 SPOT								39,564,000,000.00		8,400,000	37,100,00
Total For ABSI2								39,564,000,000.00		8,400,000	37,100,00
ABX01 On 10/07/2024 Spot Bond			11.56000	11.56000	11.56000	103.34936			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.63150			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.59224			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.62208			0.00	0	
Total ACL201 SPOT									0.00	0	
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.62208			0.00	0	
Total ACL202 SPOT									0.00	0	

Contract 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 ACL202										0.00	0	
ACL20 On 30/01/2023 Spot Bond					0.00000	190.78398				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	192.70516				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.52581				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.18853				0.00	1,200,000,000	2,400,000,000
Total AECI02 SPOT										0.00	1,200,000,000	2,400,000,000
Total For AECI02										0.00	1,200,000,000	2,400,000,000
AECI04 On 21/11/2023 Spot Bond					0.00000	100.30016				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.94472				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.17745				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.72545				0.00	0	800,000,000
Total AGL03 SPOT										0.00	0	800,000,000
Total For AGL03										0.00	0	800,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.36591				0.00	60,000,000	3,030,000,000
Total AGLG01 SPOT										0.00	60,000,000	3,030,000,000
Total For AGLG01										0.00	60,000,000	3,030,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	0	12,000,000
Total AGRIA1 SPOT										0.00	0	12,000,000
Total For AGRIA1										0.00	0	12,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.84813				0.00	2,827,600,000	1,575,400,000
Total AGT01 SPOT										0.00	2,827,600,000	1,575,400,000
Total For AGT01										0.00	2,827,600,000	1,575,400,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.84584				0.00	38,400,000	9,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT02 SPOT										0.00	38,400,000	9,600,000
Total For AGT02										0.00	38,400,000	9,600,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.11410				0.00	1,200,000,000	690,000,000
Total AGT03 SPOT										0.00	1,200,000,000	690,000,000
Total For AGT03										0.00	1,200,000,000	690,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	104.91394				0.00	0	0
Total AGT04 SPOT										0.00	0	0
Total For AGT04										0.00	0	0
AGT05 On 16/11/2027 Spot Bond					0.00000	100.32064				0.00	0	0
Total AGT05 SPOT										0.00	0	0
Total For AGT05										0.00	0	0
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.87440				0.00	0	0
Total AH2A11 SPOT										0.00	0	0
Total For AH2A11										0.00	0	0
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.89810				0.00	0	0
Total AH2A21 SPOT										0.00	0	0
Total For AH2A21										0.00	0	0
AH2A3 On 18/07/2026 Spot Bond			8.98500	99.04823	8.98500	99.02457				0.00	0	0
Total AH2A31 SPOT										0.00	0	0
Total For AH2A31										0.00	0	0
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.93388				0.00	0	0
Total AH2B11 SPOT										0.00	0	0
Total For AH2B11										0.00	0	0
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.05302				0.00	0	0
Total AH2C11 SPOT										0.00	0	0
Total For AH2C11										0.00	0	0
AHF2D On 18/07/2026 Spot Bond					0.00000	101.20172				0.00	0	0
Total AHF2D1 SPOT										0.00	0	0
Total For AHF2D1										0.00	0	0
AHF2O On 18/04/2023 Spot Bond					0.00000	100.81173				0.00	0	0
Total AHF2O2 SPOT										0.00	0	0
Total For AHF2O2										0.00	0	0
AHF5A On 21/08/2023 Spot Bond					0.00000	100.11036				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										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
AHF5A: On 21/08/2023 Spot Bond			9.41500	103.03667	9.41500	103.01091				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.27378				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.11852				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.12939				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.47720				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.58426				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.10077				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.11841				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.12925				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.20488				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.22677				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.29839				0.00	0	
Total AHF7A2 SPOT										0.00	0	

Contract 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 AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.12383				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.11976				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.13466				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.12952				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.63107				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.21294				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.28000	102.37952	8.28000	102.35706			165,600,000,000.00	20,000,000	3,255,405,50	
Total AIR02 SPOT									165,600,000,000.00	20,000,000	3,255,405,50	
Total For AIR02									165,600,000,000.00	20,000,000	3,255,405,50	
AIR04 On 29/05/2024 Spot Bond			10.13000	98.88418	10.13000	98.85718			0.00	0	443,814,60	
Total AIR04 SPOT									0.00	0	443,814,60	
Total For AIR04									0.00	0	443,814,60	
AIR05 On 29/05/2030 Spot Bond			12.13000	89.78783	12.13000	89.75862			0.00	0		
Total AIR05 SPOT									0.00	0		
Total For AIR05									0.00	0		
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.25175			0.00	0		
Total AIRF02 SPOT									0.00	0		
Total For AIRF02									0.00	0		
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.26461			0.00	0		
Total AIRF03 SPOT									0.00	0		
Total For AIRF03									0.00	0		
AIRL01 On 30/04/2028 Spot Bond			6.77000	190.37856	6.77000	190.33793			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.50666				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.79100				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.75692				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.53167				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.12138				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.53000	245.83929	5.53000	245.79520				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.14000	212.95616	6.14000	212.91451				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.46000	203.59340	5.46000	203.55705				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.50000	114.68087	5.50000	114.66047				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.14759				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.72037				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/06/2023 Spot Bond					0.00000	101.43393				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.26143				0.00	0	160,400,00
Total ASN278 SPOT										0.00	0	160,400,00
Total For ASN278										0.00	0	160,400,00
ASN27: On 20/08/2048 Spot Bond					0.00000	100.12401				0.00	104,000,000	26,000,00
Total ASN279 SPOT										0.00	104,000,000	26,000,00
Total For ASN279										0.00	104,000,000	26,000,00
ASN28: On 21/08/2023 Spot Bond					0.00000	100.11797				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.70196				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.49218				0.00	60,000,000	15,000,00
Total ASN291 SPOT										0.00	60,000,000	15,000,00
Total For ASN291										0.00	60,000,000	15,000,00
ASN30: On 20/12/2023 Spot Bond					0.00000	101.51402				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.31976				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.24500	5.24500	5.24500	111.71223				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.66500	5.66500	5.66500	103.10809				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.57871				0.00	0	1,000,000,00
Total ASN327 SPOT										0.00	0	1,000,000,00
Total For ASN327										0.00	0	1,000,000,00
ASN32: On 20/06/2024 Spot Bond					0.00000	101.75053				0.00	0	1,000,000,00
Total ASN328 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN328										0.00	0	1,000,000.00
ASN33: On 09/05/2024 Spot Bond					0.00000	100.40998				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.03284				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.61000	113.19966	5.61000	113.17921				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.53362				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.78327				0.00	0	576,619.80
Total ASN346 SPOT										0.00	0	576,619.80
Total For ASN346										0.00	0	576,619.80
ASN35: On 20/06/2024 Spot Bond					0.00000	101.64253				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.48450				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.48450				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.02399				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.86619				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.61091				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.05939				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.41547				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.58678				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.58678				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.72743				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.78744				0.00	0	1,000,000.00
Total ASN388 SPOT										0.00	0	1,000,000.00
Total For ASN388										0.00	0	1,000,000.00
ASN39 On 17/12/2025 Spot Bond					0.00000	101.48711				0.00	33,200,000	114,100.00
Total ASN399 SPOT										0.00	33,200,000	114,100.00
Total For ASN399										0.00	33,200,000	114,100.00
ASN40 On 20/12/2024 Spot Bond					0.00000	101.46481				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.66121				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2022 Spot Bond					0.00000	99.90637				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	104.57771				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44(On 22/06/2023 Spot Bond					0.00000	101.36568				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	101.39798				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.89314				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	101.55902				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.88828				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.89439				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.87500	9.87500	9.87500	102.99769				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.02500	11.02500	11.02500	102.54891				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.55738				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.63088				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	102.11674				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.83064				0.00	0	
Total ASN480 SPOT										0.00	0	

Contract 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 ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	118.79100				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.81000	10.81000	10.81000	102.31595				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.06776				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.45782				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.45782				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.47685				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.38000	99.55009	10.38000	99.52257			170,232,000,000.00		16,400,000	4,100,00
Total ASN508 SPOT									170,232,000,000.00		16,400,000	4,100,00
Total For ASN508									170,232,000,000.00		16,400,000	4,100,00
ASN50: On 21/12/2026 Spot Bond			9.56000	99.10882	9.56000	99.08354			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN51: On 21/12/2026 Spot Bond			10.11000	98.03401	10.11000	98.00760			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN51: On 21/12/2026 Spot Bond			10.11000	98.03401	10.11000	98.00760			0.00		0	
Total ASN511 SPOT									0.00		0	
Total For ASN511									0.00		0	
ASN52: On 31/07/2024 Spot Bond			8.68500	103.67502	8.68500	103.65106			0.00		0	
Total ASN522 SPOT									0.00		0	
Total For ASN522									0.00		0	
ASN52: On 31/07/2024 Spot Bond			10.63500	104.30951	10.63500	104.28015			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			10.58500	104.29327	10.58500	104.26404				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.08500	103.95453	10.08500	103.92674				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.08500	103.95453	10.08500	103.92674				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	101.40486				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.61152				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.72000	103.46636	10.72000	103.43700				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.81000	101.98900	10.81000	103.10559				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.67000	103.39661	10.67000	103.36741				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	101.79531				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.81349				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	99.90282				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57: On 13/02/2023 Spot Bond					0.00000	101.57926				0.00	800,000,000	400,000,000
Total ASN575 SPOT										0.00	800,000,000	400,000,000
Total For ASN575										0.00	800,000,000	400,000,000
ASN57: On 20/12/2022 Spot Bond					0.00000	101.42560				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.58872				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.54154				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.70000	102.96815	9.70000	102.94122				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.07399				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.95545				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.71288				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.78089				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.02694				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.66610				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.71616				0.00	0	
Total ASN610 SPOT										0.00	0	

Contract 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 ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.66860				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.69189				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.53772				0.00	0	230,000,00
Total ASN614 SPOT										0.00	0	230,000,00
Total For ASN614										0.00	0	230,000,00
ASN61: On 28/02/2024 Spot Bond					0.00000	100.10909				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.44571				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.47382				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.02879				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.34549				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.64165				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.77087				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	99.89362				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.61988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.83773				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	101.10943				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.58135				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	100.01806				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.13524				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	102.39572				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.46671				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.71004				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.76891				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.02827				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	97.20929				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/03/2032 Spot Bond					0.00000	101.57460				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.60523				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.68549				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.93704				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.68521				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.57265				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.58247				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.87581				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.41928				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.52787				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.14867				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.59819				0.00	0	
Total ASN715 SPOT										0.00	0	

Contract 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 ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	102.06959				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.26872				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.73935				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 05/06/2023 Spot Bond					0.00000	99.89894				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.66621				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.02635				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.59336				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.52357				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.54320				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.84628				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.63661				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.88024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	101.79319				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78(On 21/12/2026 Spot Bond			9.81384	9.81384	9.81384	106.91457				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	102.06978				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79(On 31/01/2024 Spot Bond			10.17000	10.17000	10.17000	103.41335				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.70782				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	100.63245				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	100.63331				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	100.39562				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	101.38279				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	101.38897				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	101.32302				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	101.05286				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.55060				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	101.31665				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.10376				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.29590				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.29307				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.17755				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.04089				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.04089				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.70792				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.57721				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.83825				0.00	0	
Total ASN838 SPOT										0.00	0	

Contract 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 ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.83269				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.83269				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.80573				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	112.30546				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.69811				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.69392				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.52366				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.56308				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.02642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.98674				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.63091				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	114.24852				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	105.42375				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.80695				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.80695				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	99.82956				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.62199				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.62199				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.55117				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 21/06/2027 Spot Bond					0.00000	101.45062				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.77886				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.75923				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.59892				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	99.79889				0.00	0	300,000,00
Total ASN885 SPOT										0.00	0	300,000,00
Total For ASN885										0.00	0	300,000,00
ASN88: On 18/04/2029 Spot Bond					0.00000	100.96674				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.53946				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.72622				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.26000	108.07676	11.26000	104.21782				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.73961				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.59056				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.50394				0.00	0	
Total ASN904 SPOT										0.00	0	

Contract 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 ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.02694				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.02746				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.02694				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.02643				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.02669				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.02707				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.02669				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.02707				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.73603				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.70093				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.46120				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	101.01344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN935 On 20/12/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.35620				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.66345				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	101.13855				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.04349				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.98063				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	101.01989				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	100.79224				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	101.42652				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN950 On 31/08/2027 Spot Bond					0.00000	100.02643				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN951 On 31/07/2027 Spot Bond					0.00000	100.61217				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 20/12/2027 Spot Bond					0.00000	100.56241				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.49739				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.46406				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.15430				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	99.87680				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.31746				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.27000	99.91351	7.27000	99.89391				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.97097				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.85549				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.01032				0.00	400,000,000	200,000,000
Total BAW37 SPOT										0.00	400,000,000	200,000,000
Total For BAW37										0.00	400,000,000	200,000,000
BAW38 On 12/07/2027 Spot Bond					0.00000	101.33461				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.13066				0.00	0	
Total BAWGL1 SPOT										0.00	0	

Contract 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 BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.27647				0.00	0	700,000,00
Total BAWGL2 SPOT										0.00	0	700,000,00
Total For BAWGL2										0.00	0	700,000,00
BAYA7 On 31/03/2026 Spot Bond			12.01000	12.01000	12.01000	102.49039				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	101.01940				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.89418				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.11770				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	101.21398				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	102.01045				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.88746				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2023 Spot Bond					0.00000	101.82660				0.00	6,570,735,800	6,570,735,800
Total BAYA86 SPOT										0.00	6,570,735,800	6,570,735,800
Total For BAYA86										0.00	6,570,735,800	6,570,735,800
BAYA8 On 31/03/2024 Spot Bond					0.00000	102.00911				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	104.18604				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8 On 30/06/2024 Spot Bond					0.00000	100.07414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.97369				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.76224				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.80382				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.76173				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.58964				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.74505				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.91647				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.88858				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.88769				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.82908				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	102.09782				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.28477				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.14019				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.51195				0.00	9,787,265,000	9,787,265,000
Total BAYB20 SPOT										0.00	9,787,265,000	9,787,265,000
Total For BAYB20										0.00	9,787,265,000	9,787,265,000
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.09818				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.08160				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.09782				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	102.09818				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			203,000,000,000,000.00	32,030,000,000	32,030,000,000	
Total BAYB25 SPOT									13,000,000,000,000.00	32,030,000,000	32,030,000,000	
Total For BAYB25									13,000,000,000,000.00	32,030,000,000	32,030,000,000	
BD0302 On 18/04/2028 Spot Bond			9.11500	9.11500	9.11500	96.80726				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.50480				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.01878				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.82764				0.00	0	
Total BDX33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.88647				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.54462				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.80011				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.41210				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.84666				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.24271				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.66756				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.69245				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.32000	101.59250	8.32000	101.56963				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.91753				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.97304				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.34478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.37896				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.68290				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.17992				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.80900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.51500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	68.01700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.77700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.26389				0.00	0	32,000,00
Total BPPF13 SPOT										0.00	0	32,000,00
Total For BPPF13										0.00	0	32,000,00
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.10444				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.08676				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.24432				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.14748				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.51771				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.25121				0.00	992,000,000	496,000,000
Total BPPF32 SPOT										0.00	992,000,000	496,000,000
Total For BPPF32										0.00	992,000,000	496,000,000
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.44219				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.30992				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.29006				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	101.41537				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.74555				0.00	2,000,000,000	1,000,000,000
Total BWZJ25 SPOT										0.00	2,000,000,000	1,000,000,000
Total For BWZJ25										0.00	2,000,000,000	1,000,000,000
BYA10: On 30/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total BYA100 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For BYA100									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
BYA10: On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total BYA101 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BYA101										10,000,000,000.00	10,000,000,000	10,000,000,000
CBL29 On 30/04/2024 Spot Bond					0.00000	100.44924				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.33096				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.09318				0.00	2,720,000,000	5,690,000,000
Total CBL31 SPOT										0.00	2,720,000,000	5,690,000,000
Total For CBL31										0.00	2,720,000,000	5,690,000,000
CCT01 On 23/06/2023 Spot Bond			8.61000	107.66128	8.61000	107.63649				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.91000	103.47439	8.91000	109.24205				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.46000	105.79384	9.46000	105.76683				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.50000	10.50000	10.50000	102.57568				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.73726				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.03213				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.03636				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.01654				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.06761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.76954				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.57071	4.77000	102.48500				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.20900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.59634				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.33500	103.55254	9.33500	103.52645				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	107.72506	8.70700	106.56200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.58271				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.38818				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.10000	101.44482	11.10000	101.41456				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	111.65691	6.50000	105.34500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN38 On 20/09/2024 Spot Bond					0.00000	104.13900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.48000	155.62723	6.48000	155.59553				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.59000	149.09128	8.59000	149.05267				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			8.98000	104.18150	8.98000	104.15623				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.19620				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.20512				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.85384				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.73785				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	101.66003				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	100.62654				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2024 Spot Bond					0.00000	99.17164				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	101.67384				0.00	0	
Total CLN520 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN520										0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	100.01536				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52: On 09/03/2023 Spot Bond				100.00000	0.00000	99.82019				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2023 Spot Bond					0.00000	100.98886				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.83914				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	100.75969				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2024 Spot Bond					0.00000	99.52603				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	101.67384				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	101.61233				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.96986				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			10.34000	103.85072	10.34000	103.82228				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	100.57705				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.75230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	101.09949				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	155.21000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	102.14022				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			9.81000	103.41653	9.81000	103.38962				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54(On 29/03/2025 Spot Bond			9.86000	102.17945	9.86000	102.15229				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54(On 12/11/2025 Spot Bond			9.95000	101.07417	9.95000	101.04707				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.00000	10.00000	10.00000	316.09792				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	
Total For CLN554										0.00	0	
CLN55(On 15/11/2023 Spot Bond					0.00000	100.27909				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55(On 12/11/2023 Spot Bond					0.00000	100.28068				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 24/11/2024 Spot Bond					0.00000	100.06080				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN556 On 17/01/2024 Spot Bond					0.00000	101.19084				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	130.39600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.36308				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.31000	100.22276	10.31000	100.14824				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.81000	101.42619	9.81000	101.39937				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.65589				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.20943				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.43120				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.90225				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.34417				0.00	0	300,000,00
Total CLN568 SPOT										0.00	0	300,000,00
Total For CLN568										0.00	0	300,000,00
CLN571 On 12/11/2025 Spot Bond			10.04000	100.38969	10.04000	100.36253				0.00	0	
Total CLN571 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	100.29450				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.34579				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.61823				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.73001				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.93981				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	101.36957				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.38252				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.81126				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.94898				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	100.26594				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.98910				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	105.13046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.52496				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.59570				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.28898				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.90000	154.42672	4.90000	123.93701				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.37057				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.54651				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.05891				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.28000	9.28000	9.28000	99.96064				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.31339				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.58640				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.52496				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60 On 18/06/2024 Spot Bond					0.00000	101.52496				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	102.20100				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.86500	8.86500	8.86500	102.59875				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.42056				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	99.60223				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.75260				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.98975				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.09580				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.44000	100.77649	9.44000	100.75140				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.76334				0.00	400,000,000	200,000,000
Total CLN610 SPOT										0.00	400,000,000	200,000,000
Total For CLN610										0.00	400,000,000	200,000,000
CLN611 On 14/04/2026 Spot Bond					0.00000	102.89240				0.00	0	
Total CLN611 SPOT										0.00	0	

Contract 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 CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.79301				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 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	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.21236				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	97.26400				0.00	228,000,000	724,000,000
Total CLN616 SPOT										0.00	228,000,000	724,000,000
Total For CLN616										0.00	228,000,000	724,000,000
CLN616 On 20/12/2024 Spot Bond					0.00000	103.08310				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.70168				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.07854				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.65228				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.08928				0.00	320,000,000	160,000,000
Total CLN621 SPOT										0.00	320,000,000	160,000,000
Total For CLN621										0.00	320,000,000	160,000,000
CLN621 On 20/12/2024 Spot Bond					0.00000	96.52900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.76232				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.63000	103.33355	7.63000	103.31219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.14421				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.12925				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.83500	62.03513	12.83500	81.67220				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.38877				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.51000	100.34792	10.51000	100.31998				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.14340				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	100.34337				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.36946				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.40366				0.00	200,000,000	100,000,000
Total CLN634 SPOT										0.00	200,000,000	100,000,000
Total For CLN634										0.00	200,000,000	100,000,000
CLN634 On 19/08/2025 Spot Bond					0.00000	102.46343				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.11021				0.00	0	300,000,000
Total CLN636 SPOT										0.00	0	300,000,000
Total For CLN636										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	100.14258				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.23054				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.15888				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.90193				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.11102				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.50299				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.79246				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.50498				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.25962				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.02358				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.14258				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.14258				0.00	0	
Total CLN652 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	100.62800				0.00	192,000,000	906,000,000
Total CLN655 SPOT										0.00	192,000,000	906,000,000
Total For CLN655										0.00	192,000,000	906,000,000
CLN65 On 20/06/2025 Spot Bond					0.00000	101.75945				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.68969				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.99139				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.85700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.81400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	125.47000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	149.77200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.05869				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.50690				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.17841				0.00	0	13,726,000,000

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 CLN667 SPOT										0.00	0	13,726,000,00
Total For CLN667										0.00	0	13,726,000,00
CLN667 On 02/05/2023 Spot Bond					0.00000	102.46435				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.87340				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.01872				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.16159				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.49146	158.81290	5.49146	129.04008				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.49146	158.81290	5.49146	129.04092				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.16566				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.17651				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.49899				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.09979				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.98876				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	101.68835				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.44881				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.47981				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.46381				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.69257				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.69237				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.87421				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.44824				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.52825				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.29584				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.96120				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.45904				0.00	0	
Total CLN698 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.77051				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.02242				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	86.30776				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.58440				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	87.51971				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.18193				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	102.26115				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.50079				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	83.88712				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	84.12866				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.50707				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.24609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.50854				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.50854				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.50854				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.93149				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.50978				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.93426				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.25487				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.96110				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.41368				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.41368				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	101.41368				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.43304				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.43304				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.43304				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.44521				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.47691				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.11137				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.52801				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.53165				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.20938				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.90715				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	102.19431				0.00	0	
Total CLN738 SPOT										0.00	0	

Contract 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 CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	114.79000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.93471				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.13986				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.64704				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	103.50184				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.44800				0.00	20,000,000	320,000,000
Total CLN744 SPOT										0.00	20,000,000	320,000,000
Total For CLN744										0.00	20,000,000	320,000,000
CLN745 On 31/01/2030 Spot Bond					0.00000	100.93801				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.02778				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.52818				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.69943				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	101.61913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.24117				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 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	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.45845				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.89091				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.51555				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.45637				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.65839				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.38616				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.76652				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.64367				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.45845				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.67986				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	106.04526				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	101.64480				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.28228				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.83336				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.02175				0.00	0	
Total CLN773 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.72176				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.62000	7.62000	7.62000	120.02408				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.02511				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	100.02873				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.61988				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.62407				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	102.97580				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.64501				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.65422				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.55116				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.37311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.55116				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	108.41425				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	108.24692				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.70374				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.89200				0.00	0	460,000,00
Total CLN791 SPOT										0.00	0	460,000,00
Total For CLN791										0.00	0	460,000,00
CLN791 On 31/01/2025 Spot Bond					0.00000	100.70374				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.66718				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.70374				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.55122				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.70374				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.70389				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN79 On 31/01/2026 Spot Bond					0.00000	100.70764				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	100.70764				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	100.02648				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	88.20619				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	2,500,000.00
Total CLN803 SPOT										0.00	0	2,500,000.00
Total For CLN803										0.00	0	2,500,000.00
CLN80 On 31/01/2027 Spot Bond					0.00000	100.62659				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80 On 20/04/2023 Spot Bond					0.00000	100.98525				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.71195				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN80 On 28/02/2027 Spot Bond					0.00000	100.02675				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.65338				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN80 On 21/12/2027 Spot Bond					0.00000	101.42153				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.11500	96.83098	9.11500	96.80726				0.00	0	
Total CLN81 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.43110				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.94713				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.70374				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81 On 31/07/2025 Spot Bond					0.00000	100.70396				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	100.71195				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81 On 31/01/2030 Spot Bond					0.00000	100.61990				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.70374				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.70396				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	101.55123				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.70396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.70396				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.70364				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.70396				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.16625				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.70374				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	105.39351				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.02188				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.70364				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.43000	9.43000	9.43000	101.94329				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.02629				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.02642				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	100.02643				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.02633				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.55123				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.50991				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.46974				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	96.27200				0.00	0	140,000,00
Total CLN841 SPOT										0.00	0	140,000,00
Total For CLN841										0.00	0	140,000,00
CLN842 On 20/07/2026 Spot Bond					0.00000	95.57100				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.66800				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.75797				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.38506				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	101.40206				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.55123				0.00	0	
Total CLN847 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	101.55123				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	101.55087				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	100.75837				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	101.86299				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.52366				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	101.60613				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.72979				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.76904				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	101.78321				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	100.95636				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85 On 28/02/2024 Spot Bond				100.00000	0.00000	84.97620				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	100.70396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.62183				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.50402				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.75465				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	114.51571				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.75700				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	106.30500				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.79153				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.81904				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.60329				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.61154				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.60735				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87: On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.31828				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	100.02629				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87: On 20/06/2027 Spot Bond					0.00000	101.55311				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.90310				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.90310				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87: On 24/04/2023 Spot Bond					0.00000	100.67964				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87: On 31/01/2030 Spot Bond					0.00000	100.60147				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87: On 02/04/2026 Spot Bond					0.00000	101.31339				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88: On 02/04/2026 Spot Bond					0.00000	101.30536				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88: On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.94309				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88: On 31/01/2030 Spot Bond					0.00000	100.59895				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.70656				0.00	0	
Total CLN883 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For CLN883									0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.49688			0.00	0	
Total CLN884 SPOT									0.00	0	
Total For CLN884									0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.49688			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	83.31770			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	83.46698			0.00	0	
Total CLN887 SPOT									0.00	0	
Total For CLN887									0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.71000	5.71000	5.71000	122.49365			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	2,000,000.00
Total CLN889 SPOT									0.00	0	2,000,000.00
Total For CLN889									0.00	0	2,000,000.00
CLN889 On 20/12/2027 Spot Bond					0.00000	101.62178			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	101.50776			0.00	200,000,000	100,000,000
Total CLN892 SPOT									0.00	200,000,000	100,000,000
Total For CLN892									0.00	200,000,000	100,000,000
CLN892 On 31/07/2025 Spot Bond					0.00000	100.70396			0.00	0	
Total CLN893 SPOT									0.00	0	
Total For CLN893									0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.39173			0.00	0	
Total CLN894 SPOT									0.00	0	
Total For CLN894									0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.02629			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.39887				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.17768				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.60251				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.11006				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.51000	11.51000	11.51000	107.61961				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.03000				0.00	0	40,000,00
Total CLN902 SPOT										0.00	0	40,000,00
Total For CLN902										0.00	0	40,000,00
CLN902 On 20/12/2027 Spot Bond			10.89500	10.89500	10.89500	103.38224				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.77225				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.73942				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.68614				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN907 On 20/12/2027 Spot Bond					0.00000	100.65533				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.48272				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond			13.71000	13.71000	13.71000	106.88343				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.95000	100.99364	9.95000	100.96686				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.10000	106.10620	11.10000	106.07489				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.04000	98.63739	11.04000	98.60843				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.41500	101.36511	9.41500	101.33977				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.87000	91.56468	12.87000	91.53332				0.00	0	20,000,00
Total COT02 SPOT										0.00	0	20,000,00
Total For COT02										0.00	0	20,000,00
COT03 On 05/06/2028 Spot Bond			11.46000	91.91907	11.46000	91.89108				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.13749				0.00	0	20,000,00
Total DSY02 SPOT										0.00	0	20,000,00
Total For DSY02										0.00	0	20,000,00
DSY03 On 21/11/2024 Spot Bond			10.21000	10.21000	10.21000	100.71884				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.98649				0.00	0	
Total DSY04 SPOT										0.00	0	

Contract 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 DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.29915				0.00	1,400,000,000	700,000,000
Total DSY05 SPOT										0.00	1,400,000,000	700,000,000
Total For DSY05										0.00	1,400,000,000	700,000,000
DSY06 On 21/05/2027 Spot Bond					0.00000	100.69035				0.00	60,000,000	430,000,000
Total DSY06 SPOT										0.00	60,000,000	430,000,000
Total For DSY06										0.00	60,000,000	430,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	100.11293				0.00	0	0
Total DSY07 SPOT										0.00	0	0
Total For DSY07										0.00	0	0
DTF001 On 28/06/2023 Spot Bond					0.00000	101.32412				0.00	0	0
Total DTF001 SPOT										0.00	0	0
Total For DTF001										0.00	0	0
DTF002 On 28/06/2025 Spot Bond					0.00000	101.28153				0.00	0	0
Total DTF002 SPOT										0.00	0	0
Total For DTF002										0.00	0	0
DTF003 On 14/09/2023 Spot Bond					0.00000	101.39618				0.00	0	0
Total DTF003 SPOT										0.00	0	0
Total For DTF003										0.00	0	0
DTF004 On 14/09/2025 Spot Bond					0.00000	101.43016				0.00	0	0
Total DTF004 SPOT										0.00	0	0
Total For DTF004										0.00	0	0
DV23 On 27/02/2023 Spot Bond			7.93000	103.05214	7.93000	103.03018				0.00	0	0
Total DV23 SPOT										0.00	0	0
Total For DV23										0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	84.78982	100.00000	84.60265				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	84.78982	100.00000	84.60265				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.50000	102.97643	9.50000	102.95046				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.76312	9.69000	102.73669				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.76312	9.69000	102.73669				0.00	0	0
Total DV24/R2023 SPOT										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 For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.41000	99.79758	10.41000	99.77007				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.53000	96.65356	11.53000	96.62413				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	102.87882	10.10000	102.85128				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.87882	10.10000	102.85128				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	99.89023				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.32042				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.04186				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.34308				0.00	25,000,000,000	25,000,000,000
Total DVF27 SPOT										0.00	25,000,000,000	25,000,000,000
Total For DVF27										0.00	25,000,000,000	25,000,000,000
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.67040				0.00	8,220,000,000	4,460,000,000
Total DVFB24 SPOT										0.00	8,220,000,000	4,460,000,000
Total For DVFB24										0.00	8,220,000,000	4,460,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.95712				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.31908				0.00	0	27,000,000,000
Total DVFB26 SPOT										0.00	0	27,000,000,000
Total For DVFB26										0.00	0	27,000,000,000
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.55713				0.00	1,000,000,000	500,000,000
Total DVFB27 SPOT										0.00	1,000,000,000	500,000,000
Total For DVFB27										0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
DVFB21 On 31/01/2025 Spot Bond					0.00000	100.16090				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.58133				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.96030				0.00	0	80,000,00
Total DVFB30 SPOT										0.00	0	80,000,00
Total For DVFB30										0.00	0	80,000,00
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.51654				0.00	60,000,000	30,000,00
Total DVFB31 SPOT										0.00	60,000,000	30,000,00
Total For DVFB31										0.00	60,000,000	30,000,00
DVFC21 On 15/12/2026 Spot Bond					0.00000	102.39993				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC21 On 15/12/2028 Spot Bond					0.00000	101.79665				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.89000	103.40274	8.89000	103.37790				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.79000	115.25808	5.79000	115.23641				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.50000	102.15268	5.50000	102.13452				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	149.02473	2.25000	149.01114				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.85000	154.10994	4.85000	154.08485				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.81500	139.13001	4.81500	139.10748				0.00	0	
Total EL29 SPOT										0.00	0	

Contract 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 EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.82000	135.35839	4.82000	135.33674				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.61000	117.03886	5.61000	117.01762				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.47000	104.74601	5.47000	104.72747				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	149.02473	2.25000	149.01114				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	172.45506				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	169.66126				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	158.79145				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	131.92422				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	131.00188				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	127.75374				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	118.76215				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN015 On 15/04/2024 Spot Bond					0.00000	114.37422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	116.20135				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	96.21465				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	100.57844				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	103.19782				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	106.11108				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.50380				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	104.33706				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.52000	100.15425	10.52000	100.12588				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.53000	12.53000	12.53000	92.56421				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.58000	12.58000	12.58000	96.39339				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			10.61000	10.61000	10.61000	104.04413				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 10/07/2027 Spot Bond			10.61000	10.61000	10.61000	103.90017				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.54000	12.54000	12.54000	100.13234				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.75500	11.75500	11.75500	101.79492				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.04000	15.04000	15.04000	95.44649				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.19959				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.86181				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.60760				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.97541				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.01727				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.85604				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.58587				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.61480				0.00	0	
Total EPF025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	100.35295				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.49005				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.33031				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.33941				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.17241				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.60530				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.60992				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.40363				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.08817				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.43482				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01 On 11/11/2023 Spot Bond					0.00000	100.29620				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	100.31682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.32386				0.00	0	1,600,000,00
Total EQT013 SPOT										0.00	0	1,600,000,00
Total For EQT013										0.00	0	1,600,000,00
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.21666				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.22818				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.22233				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.23386				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.22261				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.58000	103.83556	7.58000	103.81425				7,716,440,000,000.00	1,018,000,000	518,000,00
Total ES23 SPOT										7,716,440,000,000.00	1,018,000,000	518,000,00
Total For ES23										7,716,440,000,000.00	1,018,000,000	518,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.46922	10.00000	103.44130				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.53000	96.59311	9.53000	96.56840				49,520,617,016,000.00	5,196,287,200	2,746,287,20
Total ES26 SPOT										19,520,617,016,000.00	5,196,287,200	2,746,287,20
Total For ES26										19,520,617,016,000.00	5,196,287,200	2,746,287,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26/R On 02/04/2026 Spot Bond			7.85000	101.29872	7.85000	101.27730				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.11000	74.23340	12.13500	74.09025			10,172,400,000,000.00		840,000,000	820,000,000
Total ES33 SPOT									10,172,400,000,000.00		840,000,000	820,000,000
Total For ES33									10,172,400,000,000.00		840,000,000	820,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.59911	7.50000	101.57845				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.34000	72.79867	12.36500	72.63511			81,546,422,000,000.00		6,608,300,000	6,610,300,000
Total ES42 SPOT									81,546,422,000,000.00		6,608,300,000	6,610,300,000
Total For ES42									81,546,422,000,000.00		6,608,300,000	6,610,300,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.87281	8.50000	100.84974				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.53000	11.53000	11.53000	97.84743				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.11000	14.11000	14.11000	92.38213				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.67936				0.00	29,600,000	7,400,000
Total EXX05 SPOT										0.00	29,600,000	7,400,000
Total For EXX05										0.00	29,600,000	7,400,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.25915				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.60992				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.80486				0.00	0	20,000,000
Total FIFB19 SPOT										0.00	0	20,000,000
Total For FIFB19										0.00	0	20,000,000
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.11282				0.00	0	
Total FIFB20 SPOT										0.00	0	

Contract 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 FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.60031				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.16852				0.00	20,000,000	260,000,00
Total FIFG02 SPOT										0.00	20,000,000	260,000,00
Total For FIFG02										0.00	20,000,000	260,000,00
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.09183				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.10171				0.00	0	230,000,00
Total FIFG04 SPOT										0.00	0	230,000,00
Total For FIFG04										0.00	0	230,000,00
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.10419				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	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.26049				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.79750				0.00	3,778,400,000	8,706,259,00
Total FRB24 SPOT										0.00	3,778,400,000	8,706,259,00
Total For FRB24										0.00	3,778,400,000	8,706,259,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.63231				0.00	14,400,000	84,319,80
Total FRB25 SPOT										0.00	14,400,000	84,319,80
Total For FRB25										0.00	14,400,000	84,319,80
FRB26 On 03/06/2024 Spot Bond					0.00000	100.99910				0.00	0	1,000,000,00
Total FRB26 SPOT										0.00	0	1,000,000,00
Total For FRB26										0.00	0	1,000,000,00
FRB27 On 03/06/2026 Spot Bond			9.19000	102.91087	9.19000	102.88560				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.80445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.43875				0.00	13,800,000,000	7,700,000,000
Total FRB29 SPOT										0.00	13,800,000,000	7,700,000,000
Total For FRB29										0.00	13,800,000,000	7,700,000,000
FRB30 On 19/04/2026 Spot Bond			9.11000	98.24417	9.11000	98.22013				193,132,000,000.00	21,200,000	5,300,000
Total FRB30 SPOT										193,132,000,000.00	21,200,000	5,300,000
Total For FRB30										193,132,000,000.00	21,200,000	5,300,000
FRB31 On 24/11/2026 Spot Bond					0.00000	100.77983				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.44665				0.00	480,000,000	240,000,000
Total FRB32 SPOT										0.00	480,000,000	240,000,000
Total For FRB32										0.00	480,000,000	240,000,000
FRB33 On 29/09/2029 Spot Bond					0.00000	101.47271				0.00	0	1,800,000,000
Total FRB33 SPOT										0.00	0	1,800,000,000
Total For FRB33										0.00	0	1,800,000,000
FRB34 On 02/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				372,000,000,000,000.00	243,720,000,000	192,620,000,000
Total FRB34 SPOT										'2,000,000,000,000.00	243,720,000,000	192,620,000,000
Total For FRB34										'2,000,000,000,000.00	243,720,000,000	192,620,000,000
FRBI23 On 07/12/2023 Spot Bond			4.68000	322.09630	4.68000	322.04579				0.00	0	120,000,000
Total FRBI23 SPOT										0.00	0	120,000,000
Total For FRBI23										0.00	0	120,000,000
FRBI25 On 31/01/2025 Spot Bond			3.80500	3.80500	3.80500	164.41689				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.51000	213.17352	4.51000	213.14092				0.00	0	790,900,000
Total FRBI28 SPOT										0.00	0	790,900,000
Total For FRBI28										0.00	0	790,900,000
FRBI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	112.06802				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.49500	5.49500	5.49500	229.96583				131,880,000,000.00	24,000,000	175,000,000
Total FRBI33 SPOT										131,880,000,000.00	24,000,000	175,000,000
Total For FRBI33										131,880,000,000.00	24,000,000	175,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI46 On 31/03/2046 Spot Bond			5.62000	96.14997	5.62000	96.13242				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.58000	97.63916	5.58000	97.62159				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			8.77000	8.77000	8.77000	85.10839				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.76000	8.76000	8.76000	84.28210				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.08000	5.08000	5.08000	160.13623				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	102.27907				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.10440				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.69555				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.06400	10.06400	10.06400	103.08658				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.64172				0.00	0	
Total FRC280 SPOT										0.00	0	

Contract 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 FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.46000	6.46000	6.46000	122.89855				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.45212				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.48895				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.29000	6.29000	6.29000	120.68212				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.47866				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.28065				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.28526				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.09169				0.00	0	200,000,00
Total FRC299 SPOT										0.00	0	200,000,00
Total For FRC299										0.00	0	200,000,00
FRC30: On 25/04/2023 Spot Bond					0.00000	101.37971				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.77535				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.02714				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.94578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305: On 27/02/2023 Spot Bond					0.00000	100.06073				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306: On 31/05/2024 Spot Bond					0.00000	100.87991				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308: On 20/06/2024 Spot Bond					0.00000	101.45503				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309: On 20/12/2024 Spot Bond					0.00000	101.61801				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310: On 20/06/2024 Spot Bond					0.00000	101.73983				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 13/10/2026 Spot Bond					0.00000	102.12710				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	101.69774				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	100.63502				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317: On 20/12/2024 Spot Bond					0.00000	101.60230				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318: On 20/12/2026 Spot Bond					0.00000	101.73954				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319: On 20/12/2024 Spot Bond					0.00000	101.86209				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32 On 20/06/2026 Spot Bond					0.00000	101.63154				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	101.24917				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.77611				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.42507				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.30079				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	101.58413				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.91739				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.37041				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.99093				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.48931				0.00	0	800,000,00
Total FRC343 SPOT										0.00	0	800,000,00
Total For FRC343										0.00	0	800,000,00
FRC34 On 20/12/2025 Spot Bond					0.00000	101.84143				0.00	0	
Total FRC346 SPOT										0.00	0	

Contract 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 FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.38035				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.90995				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.70228				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.69020				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.02532				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.84269				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.84399				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	100.74956				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.72144				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.72710				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.75172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.64687				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	101.35695				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.50227				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.44243				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.72430				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	93.89286				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.02650				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	92.60266				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	92.76681				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.83363				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.83062				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC374 On 20/06/2026 Spot Bond					0.00000	94.27697				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.93294				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	90.82330				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	90.65915				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.49809				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.82605				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	101.65123				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC382 On 15/02/2025 Spot Bond					0.00000	100.23726				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC383 On 15/02/2025 Spot Bond					0.00000	100.23726				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC384 On 16/02/2025 Spot Bond					0.00000	100.21541				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.21541				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC386 On 07/12/2023 Spot Bond					0.00000	102.06869				0.00	0	
Total FRC388 SPOT										0.00	0	

Contract 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 FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.70400				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.85766				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.34077				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.39640				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.65133				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.70397				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.85606				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.38000	14.38000	14.38000	99.47026				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.90938				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.97568				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.04842				0.00	0	140,000,00
Total FRC400 SPOT										0.00	0	140,000,00
Total For FRC400										0.00	0	140,000,00
FRC40: On 19/01/2027 Spot Bond			10.85000	10.85000	10.85000	102.68328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	102.17113				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	100.21593				0.00	20,000,000	320,000,000
Total FRC403 SPOT										0.00	20,000,000	320,000,000
Total For FRC403										0.00	20,000,000	320,000,000
FRC403 On 19/05/2026 Spot Bond			13.08000	13.08000	13.08000	100.09089				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.84500	10.84500	10.84500	104.87495				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.48339				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.18614				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.99543				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.27000	11.27000	11.27000	101.80704				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.70400				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.76221				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.02899				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 30/04/2029 Spot Bond					0.00000	100.79300				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.02795				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.02811				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.95968				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.76213				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.02889				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.78652				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.70401				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.86299				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.89831				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.89831				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.02734				0.00	0	
Total FRC424 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.70391				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.55888				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.64315				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	101.69070				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.70407				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.75919				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.02653				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.70394				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.02653				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.02784				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.11457				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.69054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC437 On 31/01/2030 Spot Bond			9.73500	9.73500	9.73500	104.66062				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	99.59729				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC439 On 31/08/2027 Spot Bond					0.00000	99.58818				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC440 On 31/07/2025 Spot Bond					0.00000	100.76668				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.02679				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC442 On 31/08/2027 Spot Bond					0.00000	100.02679				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC443 On 20/12/2027 Spot Bond					0.00000	101.06907				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC444 On 23/09/2026 Spot Bond					0.00000	100.97354				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC445 On 28/10/2023 Spot Bond					0.00000	100.70554				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC446 On 31/08/2027 Spot Bond					0.00000	100.02653				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.16000	107.85109	5.16000	107.83263			144,480,000,000.00		28,000,000	359,000,000
Total FRI33 SPOT									144,480,000,000.00		28,000,000	359,000,000
Total For FRI33									144,480,000,000.00		28,000,000	359,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI38 On 31/01/2038 Spot Bond			5.35000	116.73835	5.35000	116.71806				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.07945				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.64762				0.00	0	520,000,00
Total FRJ24 SPOT										0.00	0	520,000,00
Total For FRJ24										0.00	0	520,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.73080				0.00	11,722,800,000	10,900,000,00
Total FRJ25 SPOT										0.00	11,722,800,000	10,900,000,00
Total For FRJ25										0.00	11,722,800,000	10,900,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.42117				0.00	280,000,000	280,000,00
Total FRJ26 SPOT										0.00	280,000,000	280,000,00
Total For FRJ26										0.00	280,000,000	280,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.89360				0.00	1,840,000,000	920,000,00
Total FRJ27 SPOT										0.00	1,840,000,000	920,000,00
Total For FRJ27										0.00	1,840,000,000	920,000,00
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.33897				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.30104				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.90431				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.77330				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.38265				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.91800	4.91800	4.91800	103.01098				0.00	0	
Total FRS100 SPOT										0.00	0	

Contract 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 FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			5.32000	5.32000	5.32000	117.13487				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.45473				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.46000	115.22524	5.46000	115.20488				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.51000	225.04207	5.51000	225.00181				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.60000	113.33336	5.60000	113.31291				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	225.00181				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			4.98000	160.49323	4.98000	160.46689				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	114.69333	3.70500	114.67841				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.40000	116.04764	5.40000	116.02732				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.63000	222.67830	5.63000	222.63774				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.68000	221.70211	5.68000	221.66144				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.16000	163.23401	4.16000	163.21077				0.00	0	95,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total FRS122 SPOT										0.00	0	95,000,00
Total For FRS122										0.00	0	95,000,00
FRS122 On 07/12/2033 Spot Bond			5.71000	221.11882	5.71000	221.07809				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.60000	113.33336	5.60000	113.31291				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.95000	208.67347	4.95000	208.63907				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.35000	103.81278	6.35000	103.79200				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.16000	206.56425	5.16000	206.52903				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.22000	205.96612	5.22000	205.93068				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.22000	211.47745	6.22000	211.43563				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.30000	104.41660	6.30000	104.39583				0.00	0	176,200,00
Total FRS134 SPOT										0.00	0	176,200,00
Total For FRS134										0.00	0	176,200,00
FRS134 On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	113.31291				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.58000	113.60134	5.58000	113.58089				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.03000	207.86706	5.03000	207.83234				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRS13 On 07/12/2033 Spot Bond			5.99000	215.76214	5.99000	215.72078				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.16000	206.56425	5.16000	206.52903				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.16000	206.56425	5.16000	206.52903				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.56100	212.64627	4.56100	212.61342				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			4.93000	160.65869	4.93000	160.63253				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.51000	203.10305	5.51000	203.06654				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.55000	202.71175	5.55000	202.67509				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			4.90000	160.75807	4.90000	160.73203				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.02500	207.91735	5.02500	207.88266				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.56000	5.56000	5.56000	202.57735				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.98348				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	

Contract 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 FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.60246				0.00	84,000,000	123,100,00
Total FRS180 SPOT										0.00	84,000,000	123,100,00
Total For FRS180										0.00	84,000,000	123,100,00
FRS18 On 27/09/2025 Spot Bond					0.00000	101.53588				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	178.37850				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	134.36797				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	190.84582				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	257.51110				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.40429				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.45308				0.00	0	115,300,00
Total FRS199 SPOT										0.00	0	115,300,00
Total For FRS199										0.00	0	115,300,00
FRS20 On 12/08/2025 Spot Bond					0.00000	100.28306				0.00	516,000,000	107,000,00
Total FRS200 SPOT										0.00	516,000,000	107,000,00
Total For FRS200										0.00	516,000,000	107,000,00
FRS20 On 06/08/2025 Spot Bond					0.00000	100.01589				0.00	8,628,000,000	2,157,000,00
Total FRS201 SPOT										0.00	8,628,000,000	2,157,000,00
Total For FRS201										0.00	8,628,000,000	2,157,000,00
FRS20 On 14/10/2025 Spot Bond					0.00000	101.02131				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.17858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.34692				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS222 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	
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	101.48931				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS228 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.29230				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	126.90862				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	107.18129				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	105.46915				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	99.56437				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	70.87715				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	102.54645				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	114.46789				0.00	0	
Total FRS244 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.31114				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS254 On 22/02/2024 Spot Bond					0.00000	99.93538				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	99.97753				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	115.35542				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	102.01889				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.02771				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 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	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.53854				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	117.32223				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.54704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.54022				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	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.83348				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.93103				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.59839				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.60944				0.00	2,000,000,000	1,000,000,000
Total FRS282 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRS282										0.00	2,000,000,000	1,000,000,000
FRS28 On 28/02/2031 Spot Bond			10.41500	10.41500	10.41500	97.45920				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.41500	10.41500	10.41500	97.45920				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.74215				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	97.39384				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 31/01/2030 Spot Bond			11.66400	11.66400	11.66400	92.36247				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	95.38000				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	93.90517				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	98.91035				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	102.86208				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	106.70558				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.23989				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS302										0.00	0	
FRS30: 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	
FRS30: 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	
FRS30: On 06/07/2023 Spot Bond					0.00000	101.24021				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30: On 30/04/2026 Spot Bond					0.00000	100.70401				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30: On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30: On 31/07/2023 Spot Bond					0.00000	99.85814				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30: On 13/07/2027 Spot Bond					0.00000	110.64505				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31: On 21/09/2023 Spot Bond			9.61000	9.61000	9.61000	102.78861				0.00	0	1,200,000,00
Total FRS310 SPOT										0.00	0	1,200,000,00
Total For FRS310										0.00	0	1,200,000,00
FRS31: On 21/09/2023 Spot Bond					0.00000	101.63466				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31: On 28/09/2025 Spot Bond					0.00000	105.26006				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31: On 27/04/2024 Spot Bond					0.00000	100.61314				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.32000	4.32000	4.32000	323.18515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.70000	325.20411	3.70000	325.16163				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.06000	4.06000	4.06000	324.01179				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.50331				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.30000	106.89772	5.30000	106.87926				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.00000	65.77752	5.00000	110.43539				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.05000	4.05000	4.05000	163.58332				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.33000	4.33000	4.33000	162.63712				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.12000	5.12000	5.12000	320.66143				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.55000	7.55000	7.55000	101.99727				0.00	0	710,000,00
Total FRX23 SPOT										0.00	0	710,000,00
Total For FRX23										0.00	0	710,000,00
FRX24 On 10/12/2024 Spot Bond			8.65000	103.59045	8.65000	103.56649				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.83000	105.52756	8.83000	105.50279				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX26 On 01/10/2026 Spot Bond			9.06500	102.97603	9.06500	102.95095				0.00	0	62,000,00
Total FRX26 SPOT										0.00	0	62,000,00
Total For FRX26										0.00	0	62,000,00
FRX27 On 07/03/2027 Spot Bond			9.23000	105.71304	9.23000	105.68669				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.89000	104.49942	9.89000	104.47201				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.41000	99.98278	10.41000	99.95522				0.00	0	240,000,00
Total FRX30 SPOT										0.00	0	240,000,00
Total For FRX30										0.00	0	240,000,00
FRX31 On 21/02/2031 Spot Bond			10.52000	97.10728	10.52000	97.08023				0.00	0	365,000,00
Total FRX31 SPOT										0.00	0	365,000,00
Total For FRX31										0.00	0	365,000,00
FRX32 On 31/03/2032 Spot Bond			10.64000	101.09105	10.64000	101.06226				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.73000	71.74016	11.73000	71.71770				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.25233				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.10389				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.09705				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.10167				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.10302				0.00	0	
Total FS7B1 SPOT										0.00	0	

Contract 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 FS7B1									0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.78105			0.00	0	
Total FST3A3 SPOT									0.00	0	
Total For FST3A3									0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.79814			0.00	0	
Total FST3A4 SPOT									0.00	0	
Total For FST3A4									0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.90013			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	100.44711			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.14152			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.14665			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.18178			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.79000	114.85372	4.79000	117.30562		95,800,000,000.00		20,000,000	168,000,00
Total GRL35 SPOT								95,800,000,000.00		20,000,000	168,000,00
Total For GRL35								95,800,000,000.00		20,000,000	168,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	100.97814			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.45900	102.65870	8.45900	102.63534			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.46504			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.62000	104.28558	7.62000	104.26416		9,144,000,000,000.00		1,200,000,000	1,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total GRT21 SPOT									9,144,000,000,000.00	1,200,000,000	1,200,000,000
Total For GRT21									9,144,000,000,000.00	1,200,000,000	1,200,000,000
GRT23 On 16/10/2024 Spot Bond					0.00000	101.69537			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.92262			0.00	0	
Total GRT24G SPOT									0.00	0	
Total For GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.60813			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.24572			0.00	52,000,000	285,000,000
Total GRT26G SPOT									0.00	52,000,000	285,000,000
Total For GRT26G									0.00	52,000,000	285,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	101.33404			0.00	0	
Total GRT27 SPOT									0.00	0	
Total For GRT27									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.79415			0.00	0	
Total GRT29 SPOT									0.00	0	
Total For GRT29									0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.29886			0.00	0	
Total GRT30 SPOT									0.00	0	
Total For GRT30									0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.01143			0.00	0	
Total GRT31 SPOT									0.00	0	
Total For GRT31									0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.93725			0.00	0	
Total GRT32 SPOT									0.00	0	
Total For GRT32									0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.25983			0.00	0	
Total GRT33 SPOT									0.00	0	
Total For GRT33									0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.72422			0.00	0	
Total GRT34 SPOT									0.00	0	
Total For GRT34									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT36 On 27/06/2024 Spot Bond					0.00000	101.41157				0.00	0	100,000,00
Total GRT36 SPOT										0.00	0	100,000,00
Total For GRT36										0.00	0	100,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	101.31172				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.58491				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.34598				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.60467				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.05523				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.25789				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.07074				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	99.75559				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	99.71110				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.34933				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.01007				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	100.28874			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.24000	9.24000	9.24000	101.63052			0.00	0	
Total H10T5 SPOT									0.00	0	
Total For H10T5									0.00	0	
H12T1€ On 20/01/2023 Spot Bond					0.00000	100.45636			0.00	0	
Total H12T16 SPOT									0.00	0	
Total For H12T16									0.00	0	
H12T1€ On 31/03/2027 Spot Bond					0.00000	101.55123			0.00	0	
Total H12T19 SPOT									0.00	0	
Total For H12T19									0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	101.11471			0.00	0	
Total H12T20 SPOT									0.00	0	
Total For H12T20									0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	101.17083			0.00	0	
Total H12T21 SPOT									0.00	0	
Total For H12T21									0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.56962			0.00	0	
Total H12T22 SPOT									0.00	0	
Total For H12T22									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.44520			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HC5T6 On 28/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		50,000,000,000,000.00	500,000,000	20,000,000,00	
Total HC5T6 SPOT								50,000,000,000,000.00	500,000,000	20,000,000,00	
Total For HC5T6								50,000,000,000,000.00	500,000,000	20,000,000,00	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.40369			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.42905			0.00	46,000,000	162,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total HILB09 SPOT										0.00	46,000,000	162,000,000
Total For HILB09										0.00	46,000,000	162,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	101.67528				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.60468				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.85865				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.36740				0.00	730,000,000	4,065,000,000
Total HILB15 SPOT										0.00	730,000,000	4,065,000,000
Total For HILB15										0.00	730,000,000	4,065,000,000
HILB16 On 09/11/2027 Spot Bond					0.00000	100.37698				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.31502				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.29818				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.37406				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.98000	321.15388	4.98000	321.10094				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.11000	5.11000	5.11000	321.83363				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.75500	100.65579	10.75500	100.62713				0.00	0	27,000,000,000
Total HWAY30 SPOT										0.00	0	27,000,000,000
Total For HWAY30										0.00	0	27,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
HWAY3 On 28/02/2033 Spot Bond			5.31000	76.63653	5.31000	109.07880				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.97000	86.22002	11.97000	86.19278			102,942,000,000,000.00	8,600,000,000	4,302,900,000	
Total HWAY34 SPOT									12,942,000,000,000.00	8,600,000,000	4,302,900,000	
Total For HWAY34									12,942,000,000,000.00	8,600,000,000	4,302,900,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.16368	100.00000	12.13690			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.07000	85.02004	12.07000	84.99297			110,802,600,000,000.00	9,180,000,000	4,590,000,000	
Total HWAY35 SPOT									10,802,600,000,000.00	9,180,000,000	4,590,000,000	
Total For HWAY35									10,802,600,000,000.00	9,180,000,000	4,590,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.15975	100.00000	12.13297			0.00	0		
Total HWAY35/R209 SPOT									0.00	0		
Total For HWAY35/R209									0.00	0		
I2025 On 31/01/2025 Spot Bond			3.43000	165.72347	3.48000	165.53089			319,825,634,078,000.00	384,788,814,600	625,687,457,300	
Total I2025 SPOT									19,825,634,078,000.00	384,788,814,600	625,687,457,300	
Total For I2025									19,825,634,078,000.00	384,788,814,600	625,687,457,300	
I2029 On 31/03/2029 Spot Bond			4.34000	117.74951	4.32000	117.86914			075,550,915,544,000.00	247,822,791,600	141,344,525,600	
Total I2029 SPOT									15,550,915,544,000.00	247,822,791,600	141,344,525,600	
Total For I2029									15,550,915,544,000.00	247,822,791,600	141,344,525,600	
I2033 On 28/02/2033 Spot Bond			4.66500	112.72128	4.66000	112.75396			886,851,398,678,000.00	404,469,753,200	403,833,245,900	
Total I2033 SPOT									16,851,398,678,000.00	404,469,753,200	403,833,245,900	
Total For I2033									16,851,398,678,000.00	404,469,753,200	403,833,245,900	
I2038 On 31/01/2038 Spot Bond			4.71000	126.02812	4.70000	126.16035			679,695,990,996,000.00	144,309,127,600	419,387,808,700	
Total I2038 SPOT									9,695,990,996,000.00	144,309,127,600	419,387,808,700	
Total For I2038									9,695,990,996,000.00	144,309,127,600	419,387,808,700	
I2046 On 31/03/2046 Spot Bond			4.72500	110.58612	4.72000	110.65686			174,407,205,577,500.00	36,911,577,900	502,304,785,600	
Total I2046 SPOT									4,407,205,577,500.00	36,911,577,900	502,304,785,600	
Total For I2046									4,407,205,577,500.00	36,911,577,900	502,304,785,600	
I2050 On 31/12/2050 Spot Bond			4.73000	112.83548	4.73000	112.81771			84,900,016,828,000.00	17,949,263,600	424,066,199,500	
Total I2050 SPOT									14,900,016,828,000.00	17,949,263,600	424,066,199,500	
Total For I2050									14,900,016,828,000.00	17,949,263,600	424,066,199,500	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.27838			0.00	0		
Total IBG01 SPOT									0.00	0		

Contract 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 IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.03077				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.78000	321.78171	4.78000	321.73038				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.32720				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.36612				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.27154				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.95949				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.09085				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.17298				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.63401				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.57094				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.09828				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.47472				0.00	37,200,000	133,900,00

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 IBL145 SPOT										0.00	37,200,000	133,900,000
Total For IBL145										0.00	37,200,000	133,900,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.31330				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.13149				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.13465				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.09491				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.73140				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.60599				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.66709				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.76119				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.94675				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.97015				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.37322				0.00	400,000,000	400,000,000
Total IBL167 SPOT										0.00	400,000,000	400,000,000
Total For IBL167										0.00	400,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL168 On 18/05/2026 Spot Bond					0.00000	100.02068				0.00	2,650,000,000	1,425,000,000
Total IBL168 SPOT										0.00	2,650,000,000	1,425,000,000
Total For IBL168										0.00	2,650,000,000	1,425,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.82016				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.49616				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.13661				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.32793				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.69420				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.39055				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.04575				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.41973				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.35235				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.81444				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.46351				0.00	0	
Total IBL201 SPOT										0.00	0	

Contract 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 IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.26171				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.79618				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.80261				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.82418				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.80905				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.55461				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.60741				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.17027				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.75500	6.75500	6.75500	100.04427				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.75500	6.75500	6.75500	100.04327				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.75500	6.75500	6.75500	100.05065				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.75500	6.75500	6.75500	100.03834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.39530				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.50510				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.38049				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.61000	9.61000	9.61000	100.58315				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.19990				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.65450				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.17000	8.17000	8.17000	100.13143				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.39384				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.32220				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.13866				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL226 On 25/05/2023 Spot Bond					0.00000	98.40621				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.86939				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.80588				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.61861				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.67245				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.46014				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.07000	9.07000	9.07000	103.63257				0.00	0	500,000,00
Total IBL232 SPOT										0.00	0	500,000,00
Total For IBL232										0.00	0	500,000,00
IBL233 On 29/06/2025 Spot Bond					0.00000	101.37231				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.41527				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.49908				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.49870				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.20179				0.00	0	
Total IBL237 SPOT										0.00	0	

Contract 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 IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.89369				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.93992				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	102.80570				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.61568				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.64394				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.44495				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.01000	10.01000	10.01000	99.66413				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.22433				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.37044				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.12000	103.83353	8.12000	102.41395				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.98705				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.41466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.06918				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.01000	104.35105	9.01000	104.32606				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.89814				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.65000	100.03010	9.65000	100.00406				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.13000	101.29884	11.13000	101.29918				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.21000	101.81544	10.21000	101.78774				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.49897				0.00	0	60,000,00
Total IDCG13 SPOT										0.00	0	60,000,00
Total For IDCG13										0.00	0	60,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.79328				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.39141				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.40846				0.00	0	13,500,000,00
Total IDCG17 SPOT										0.00	0	13,500,000,00
Total For IDCG17										0.00	0	13,500,000,00
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.34686				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.39667				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.99456				0.00	260,000,000	130,000,000
Total IDCG22 SPOT										0.00	260,000,000	130,000,000
Total For IDCG22										0.00	260,000,000	130,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.27804				0.00	0	13,500,000,000
Total IDCG23 SPOT										0.00	0	13,500,000,000
Total For IDCG23										0.00	0	13,500,000,000
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.53722				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.96000	99.37872	8.96000	99.35492				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.16603				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.03761				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.13662				0.00	800,000,000	400,000,000
Total INLV06 SPOT										0.00	800,000,000	400,000,000
Total For INLV06										0.00	800,000,000	400,000,000
INLV07 On 09/03/2026 Spot Bond					0.00000	100.90031				0.00	0	500,000,000
Total INLV07 SPOT										0.00	0	500,000,000
Total For INLV07										0.00	0	500,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	106.77459				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.57950				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.85175				0.00	0	
Total INLV10 SPOT										0.00	0	

Contract 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 INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.48967				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.52454				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.43249				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.43346				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.92129				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.38613				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.39179				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.68701				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.33973				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.28459				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.61905				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	100.12735				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.05370				0.00	60,000,000	30,000,000
Total IPFG01 SPOT										0.00	60,000,000	30,000,000
Total For IPFG01										0.00	60,000,000	30,000,000
IV019 On 31/03/2028 Spot Bond			5.82000	200.09301	5.82000	200.05537				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.65688				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.72000	201.05835	5.72000	201.02107				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.16110				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.04720				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.09929				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.63052				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.10138				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	101.57588				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.90535				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.17293				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.31575				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.88000	103.27637	7.88000	103.25417			10,244,000,000,000.00	1,300,000,000	650,000,000	
Total IVC186 SPOT									10,244,000,000,000.00	1,300,000,000	650,000,000	
Total For IVC186									10,244,000,000,000.00	1,300,000,000	650,000,000	
IVC188 On 02/12/2022 Spot Bond					0.00000	99.97462				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.09057				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.35000	102.34553	7.35000	102.32546			7,644,000,000,000.00	1,040,000,000	520,000,000	
Total IVC194 SPOT									7,644,000,000,000.00	1,040,000,000	520,000,000	
Total For IVC194									7,644,000,000,000.00	1,040,000,000	520,000,000	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.70114				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.93000	101.55598	7.93000	101.53416				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.70360				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.87000	101.54072	7.87000	101.51906				0.00	0	
Total IVC202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.35861				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.45000	6.45000	6.45000	6.45000				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.86027				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.37647				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										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			8.23000	8.23000	8.23000	101.52291				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.93000	8.93000	8.93000	100.87810				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.69312				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.66210				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.82000	6.82000	6.82000	101.00968				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.57000	100.68218	8.57000	100.65897				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.90000	101.06058	5.90000	101.10146				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.39862				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	103.09048				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.69236				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.11206				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.37701				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	99.99980				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.58000	9.58000	9.58000	100.31294				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.20510				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.55500	8.55500	8.55500	101.47647				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.97173				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.07189				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ114 On 29/11/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				0.00	0	
Total IVZ114 SPOT										0.00	0	
Total For IVZ114										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			7.55000	7.55000	7.55000	99.91733				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ122 On 01/12/2022 Spot Bond			7.55000	7.55000	7.55000	99.93798				0.00	0	
Total IVZ122 SPOT										0.00	0	
Total For IVZ122										0.00	0	
IVZ123 On 19/01/2023 Spot Bond			7.65000	7.65000	7.65000	98.92189				0.00	0	
Total IVZ123 SPOT										0.00	0	
Total For IVZ123										0.00	0	
IVZ124 On 08/12/2022 Spot Bond			7.55000	7.55000	7.55000	99.79358				0.00	0	
Total IVZ124 SPOT										0.00	0	
Total For IVZ124										0.00	0	
IVZ125 On 15/12/2022 Spot Bond			7.55000	7.55000	7.55000	99.64959				0.00	0	
Total IVZ125 SPOT										0.00	0	
Total For IVZ125										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	98.67638				0.00	0	
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ129 SPOT										0.00	0	
Total For IVZ129										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	101.74983				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.00000				0.00	32,800,000	8,200,000
Total KAP012 SPOT										0.00	32,800,000	8,200,000
Total For KAP012										0.00	32,800,000	8,200,000
KAP014 On 19/07/2024 Spot Bond					0.00000	101.08766				0.00	0	
Total KAP014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.77158				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.92056				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.15775				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.67343				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.58231				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	102.59907				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.16938				0.00	0	125,000,00
Total KAP022 SPOT										0.00	0	125,000,00
Total For KAP022										0.00	0	125,000,00
KAP022 On 04/03/2027 Spot Bond					0.00000	99.90700				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.01709				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.04846				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.33856				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.37522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.16004				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.16461				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.71000	115.70199	9.71000	115.67169				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.24628				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.05143				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.09215				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.63222				0.00	0	365,000,00
Total LGL11 SPOT										0.00	0	365,000,00
Total For LGL11										0.00	0	365,000,00
LGL12 On 04/10/2027 Spot Bond					0.00000	101.65611				0.00	60,000,000	30,000,00
Total LGL12 SPOT										0.00	60,000,000	30,000,00
Total For LGL12										0.00	60,000,000	30,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.43271				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.45287				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.11796				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.12339				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.12881				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.13589				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.32397				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.16251				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.09869				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.35662				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07i On 31/05/2025 Spot Bond					0.00000	100.11057				0.00	0	10,000,000.00
Total MBF072 SPOT										0.00	0	10,000,000.00
Total For MBF072										0.00	0	10,000,000.00
MBF07i On 30/09/2025 Spot Bond					0.00000	101.23494				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	100.06013				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.63752				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.55105				0.00	8,640,000,000	31,320,000,000
Total MBP045 SPOT										0.00	8,640,000,000	31,320,000,000

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 MBP045										0.00	8,640,000,000	31,320,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.34720				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.59955				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.55477				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.30515				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.96000	8.96000	8.96000	108.87947			268,800,000,000.00		30,000,000	125,000,00
Total MMIG04 SPOT									268,800,000,000.00		30,000,000	125,000,00
Total For MMIG04									268,800,000,000.00		30,000,000	125,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.91730				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.28227				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.64133				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.61000	98.75486	9.61000	98.72954			172,980,000,000.00		18,000,000	4,500,00
Total MML02 SPOT									172,980,000,000.00		18,000,000	4,500,00
Total For MML02									172,980,000,000.00		18,000,000	4,500,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.99786				0.00	1,840,000,000	920,000,00
Total MML03 SPOT										0.00	1,840,000,000	920,000,00
Total For MML03										0.00	1,840,000,000	920,000,00
MML04 On 15/03/2028 Spot Bond			9.86000	93.19874	9.86000	93.65084				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.25236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.43500	98.22276	10.43500	98.19516				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.85477				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.50009				0.00	0	600,000,00
Total MTN12 SPOT										0.00	0	600,000,00
Total For MTN12										0.00	0	600,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	101.61829				0.00	60,000,000	30,000,00
Total MTN13 SPOT										0.00	60,000,000	30,000,00
Total For MTN13										0.00	60,000,000	30,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	101.04907				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.94751				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.19335				0.00	706,478,400	353,239,200
Total MTN18 SPOT										0.00	706,478,400	353,239,200
Total For MTN18										0.00	706,478,400	353,239,200
MTN19 On 07/03/2025 Spot Bond					0.00000	100.79500				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.95766				0.00	64,000,000	32,000,000
Total MTN20 SPOT										0.00	64,000,000	32,000,000
Total For MTN20										0.00	64,000,000	32,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	102.34453				0.00	0	40,000,000
Total MTN21 SPOT										0.00	0	40,000,000
Total For MTN21										0.00	0	40,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.47095				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
MTN23 On 29/01/2026 Spot Bond			9.55500	99.37780	9.55500	99.35259				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.36744				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.24776				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.88640				0.00	0	200,000,00
Total MTN26 SPOT										0.00	0	200,000,00
Total For MTN26										0.00	0	200,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	103.69578				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.95418				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.45070				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.96223				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.75966				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.96180				0.00	0	50,000,00
Total MTN32 SPOT										0.00	0	50,000,00
Total For MTN32										0.00	0	50,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	102.08332				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.25845				0.00	0	
Total MTN35 SPOT										0.00	0	

Contract 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 MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.26857				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.10438				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.33322				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	100.10182				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR On 22/05/2025 Spot Bond					0.00000	100.10196				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR On 22/11/2025 Spot Bond					0.00000	100.08345				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.06905				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.37250				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.66128				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.90666				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.13228				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.90000	104.07223	8.90000	104.04761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.49000	103.54260	10.49000	103.51383				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.85356				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.57289				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.73210				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.56776				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.49183				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.44500	103.51102	8.44500	103.48737				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.66800	104.36309	8.66800	104.33903				0.00	0	235,000,00
Total NBK16A SPOT										0.00	0	235,000,00
Total For NBK16A										0.00	0	235,000,00
NBK17 On 22/04/2026 Spot Bond			9.24000	103.12669	9.24000	103.10110			369,600,000,000.00		40,000,000	541,000,00
Total NBK17A SPOT									369,600,000,000.00		40,000,000	541,000,00
Total For NBK17A									369,600,000,000.00		40,000,000	541,000,00
NBK20 On 01/06/2026 Spot Bond			9.16000	103.55077	9.16000	103.52529			128,240,000,000.00		14,000,000	302,500,00
Total NBK20A SPOT									128,240,000,000.00		14,000,000	302,500,00
Total For NBK20A									128,240,000,000.00		14,000,000	302,500,00
NBK21 On 21/07/2027 Spot Bond			9.43500	108.25137	9.43500	108.22425			0.00		0	
Total NBK21A SPOT									0.00		0	
Total For NBK21A									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
NBK23/ On 19/11/2025 Spot Bond			8.08800	107.10169	8.08800	107.07824			45,292,800,000.00	5,600,000	1,400,000
Total NBK23A SPOT									45,292,800,000.00	5,600,000	1,400,000
Total For NBK23A									45,292,800,000.00	5,600,000	1,400,000
NBK24/ On 19/11/2027 Spot Bond			9.13000	107.46245	9.13000	107.43595			18,260,000,000,000.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT									18,260,000,000,000.00	2,000,000,000	1,000,000,000
Total For NBK24A									18,260,000,000,000.00	2,000,000,000	1,000,000,000
NBK25/ On 17/02/2023 Spot Bond			8.28000	8.28000	8.28000	103.49867			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	101.96882			0.00	0	10,000,000
Total NBK25B SPOT									0.00	0	10,000,000
Total For NBK25B									0.00	0	10,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	73.37615	100.00000	73.23639			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.74562			0.00	40,000,000	240,000,000
Total NBK26B SPOT									0.00	40,000,000	240,000,000
Total For NBK26B									0.00	40,000,000	240,000,000
NBK27/ On 10/05/2026 Spot Bond			9.05500	106.73933	9.05500	106.71323			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			8.38500	104.33096	8.38500	104.30767			0.00	0	1,299,000,000
Total NBK28A SPOT									0.00	0	1,299,000,000
Total For NBK28A									0.00	0	1,299,000,000
NBK29/ On 31/07/2026 Spot Bond			9.20000	107.47846	9.20000	107.45220			0.00	0	10,000,000
Total NBK29A SPOT									0.00	0	10,000,000
Total For NBK29A									0.00	0	10,000,000
NBK30/ On 20/02/2024 Spot Bond			8.47000	103.97008	8.47000	103.94664			145,684,000,000.00	17,200,000	4,300,000
Total NBK30A SPOT									145,684,000,000.00	17,200,000	4,300,000
Total For NBK30A									145,684,000,000.00	17,200,000	4,300,000
NBK31/ On 09/11/2023 Spot Bond			8.23000	101.63042	8.23000	101.60778			16,130,800,000,000.00	1,960,000,000	1,960,000,000
Total NBK31A SPOT									16,130,800,000,000.00	1,960,000,000	1,960,000,000
Total For NBK31A									16,130,800,000,000.00	1,960,000,000	1,960,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	100.43040			0.00	0	0
Total NBK31B SPOT									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 For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.81759				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.32458				0.00	72,000,000	326,000,000
Total NBK36B SPOT										0.00	72,000,000	326,000,000
Total For NBK36B										0.00	72,000,000	326,000,000
NBK4 On 28/10/2024 Spot Bond					0.00000	81.31826				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.94967				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.01117				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.37263				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.84253				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.19439				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.76801				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.19834				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.45750				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.68694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.57517				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.85780				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.64407				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.97125				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.09601				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	100.05345				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	99.77060				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.87729				0.00	19,000,400,000	9,500,200,000
Total NBK62 SPOT										0.00	19,000,400,000	9,500,200,000
Total For NBK62										0.00	19,000,400,000	9,500,200,000
NBK56 On 15/04/2028 Spot Bond					0.00000	101.36259				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.50423				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	

Contract 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 NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.45500	102.36005	10.45500	102.33123				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.49440				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.11000	102.53608	10.11000	102.50815				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.50423				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.51979				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.53943				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.95303				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.95303				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.02327				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.28070				0.00	200,000,000	100,000,000
Total NGL04 SPOT										0.00	200,000,000	100,000,000
Total For NGL04										0.00	200,000,000	100,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.62054				0.00	60,000,000	30,000,000
Total NGL05 SPOT										0.00	60,000,000	30,000,000
Total For NGL05										0.00	60,000,000	30,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	99.99999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.26438				0.00	0	1,000,000.00
Total NGL07 SPOT										0.00	0	1,000,000.00
Total For NGL07										0.00	0	1,000,000.00
NGL08 On 02/07/2025 Spot Bond					0.00000	106.15006				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.48572				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.46523				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.18562				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.23153				0.00	22,400,000	501,166.20
Total NGLT1B SPOT										0.00	22,400,000	501,166.20
Total For NGLT1B										0.00	22,400,000	501,166.20
NGT10 On 25/03/2024 Spot Bond					0.00000	104.42032				0.00	0	80,000.00
Total NGT103 SPOT										0.00	0	80,000.00
Total For NGT103										0.00	0	80,000.00
NGT10 On 15/01/2025 Spot Bond					0.00000	105.24444				0.00	24,800,000	233,600.00
Total NGT104 SPOT										0.00	24,800,000	233,600.00
Total For NGT104										0.00	24,800,000	233,600.00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.64324				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.38484				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.09067				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 08/09/2026 Spot Bond					0.00000	105.93986				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.65709				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.99571				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.96912				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.21691				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	101.93148				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.98363				0.00	6,054,000,000	4,517,500,00
Total NHM016 SPOT										0.00	6,054,000,000	4,517,500,00
Total For NHM016										0.00	6,054,000,000	4,517,500,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.43024				0.00	840,000,000	420,000,00
Total NHM018 SPOT										0.00	840,000,000	420,000,00
Total For NHM018										0.00	840,000,000	420,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	103.49867				0.00	54,000,000	1,207,500,00
Total NHM019 SPOT										0.00	54,000,000	1,207,500,00
Total For NHM019										0.00	54,000,000	1,207,500,00
NHM02 On 25/11/2023 Spot Bond					0.00000	102.27550				0.00	200,000,000	100,000,00
Total NHM020 SPOT										0.00	200,000,000	100,000,00
Total For NHM020										0.00	200,000,000	100,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	100.91718				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.75815				0.00	0	
Total NHM022 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.96478				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.68000	5.68000	5.68000	221.66144				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	212.93388				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.23500	4.23500	4.23500	162.95738				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.21000	5.21000	5.21000	111.93850				0.00	0	382,000,00
Total NI29 SPOT										0.00	0	382,000,00
Total For NI29										0.00	0	382,000,00
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			5.45000	5.45000	5.45000	115.34147				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.34000	4.34000	4.34000	162.60344				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	270.63995	3.45000	275.27438				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.14000	4.14000	4.14000	163.27842				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.17500	4.17500	4.17500	216.64325				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.32000	215.15110	4.32000	215.11927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.47000	89.84561	5.47000	115.06849				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.72951				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	142.55762				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.60046				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.87593				0.00	1,831,300,000	576,600,000
Total NN023 SPOT										0.00	1,831,300,000	576,600,000
Total For NN023										0.00	1,831,300,000	576,600,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.57273				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.07346				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.68550				0.00	100,000,000	108,000,000
Total NN034 SPOT										0.00	100,000,000	108,000,000
Total For NN034										0.00	100,000,000	108,000,000
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	138.60897				0.00	0	350,000,000
Total NN037 SPOT										0.00	0	350,000,000
Total For NN037										0.00	0	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN039 On 06/03/2027 Spot Bond					0.00000	101.03913				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.09697				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.16030				0.00	76,000,000	157,800,00
Total NN040 SPOT										0.00	76,000,000	157,800,00
Total For NN040										0.00	76,000,000	157,800,00
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	4,176,120,00
Total NN043 SPOT										0.00	0	4,176,120,00
Total For NN043										0.00	0	4,176,120,00
NN046 On 13/05/2027 Spot Bond					0.00000	100.32787				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	172.13527				0.00	0	4,950,000,00
Total NN048 SPOT										0.00	0	4,950,000,00
Total For NN048										0.00	0	4,950,000,00
NN049 On 03/03/2023 Spot Bond					0.00000	166.63681				0.00	0	3,850,000,00
Total NN049 SPOT										0.00	0	3,850,000,00
Total For NN049										0.00	0	3,850,000,00
NN05 On 12/03/2024 Spot Bond					0.00000	101.64541				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.24817				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.92135				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.42418				0.00	0	
Total NN058 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.71100				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.68387				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.30152				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.71711				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.58186				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.56083				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.60288				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.56083				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.12346				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	95.33673				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	101.54133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.65628				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.49000	10.49000	10.49000	100.86875				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.07000	10.07000	10.07000	104.56588				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.09500	10.09500	10.09500	103.29279				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	102.35133				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	128.49000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.78000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	131.11000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	128.95000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	127.07789				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF042 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF046 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF080 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF081 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF084 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF086 On 29/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF087 On 23/01/2023 Spot Bond					0.00000	100.70916				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF088 On 27/01/2023 Spot Bond					0.00000	100.59187				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NNF089 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF091 On 30/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total NNF091 SPOT										0.00	0	20,000,000.00
Total For NNF091										0.00	0	20,000,000.00
NQ1A10 On 22/05/2052 Spot Bond					0.00000	124.42186				0.00	0	
Total NQ1A10 SPOT										0.00	0	

Contract 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 NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.29303				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.11066				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.09354				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.09912				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.10155				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	108.57435				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.10335				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	100.11609				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.10640				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	110.29026				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.07605				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			5.36000	207.97939	5.36000	207.94330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA023 On 30/11/2028 Spot Bond			11.22000	104.47416	11.22000	104.44283				9,424,800,000,000.00	840,000,000	420,000,000
Total NRA028 SPOT										9,424,800,000,000.00	840,000,000	420,000,000
Total For NRA028										9,424,800,000,000.00	840,000,000	420,000,000
NRA028 On 30/11/2028 Spot Bond			100.00000	12.98404	100.00000	12.95515				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	100.44979				0.00	300,000,000	5,200,000,000
Total NTC23 SPOT										0.00	300,000,000	5,200,000,000
Total For NTC23										0.00	300,000,000	5,200,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	100.43146				0.00	400,000,000	200,000,000
Total NTC26 SPOT										0.00	400,000,000	200,000,000
Total For NTC26										0.00	400,000,000	200,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	101.74396				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.97295				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.65269				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.33337				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	99.86747				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.09264				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.36266				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	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
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.51305				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.38000	107.49002	8.38000	107.46565			25,978,000,000,000.00	3,100,000,000	1,870,000,000	
Total OML07 SPOT									25,978,000,000,000.00	3,100,000,000	1,870,000,000	
Total For OML07									25,978,000,000,000.00	3,100,000,000	1,870,000,000	
OML10 On 14/09/2025 Spot Bond			8.78500	108.65767	8.78500	108.63187			11,771,900,000,000.00	1,340,000,000	670,000,000	
Total OML10 SPOT									11,771,900,000,000.00	1,340,000,000	670,000,000	
Total For OML10									11,771,900,000,000.00	1,340,000,000	670,000,000	
OML11 On 11/06/2024 Spot Bond					0.00000	100.28576			0.00	300,000,000	800,000,000	
Total OML11 SPOT									0.00	300,000,000	800,000,000	
Total For OML11									0.00	300,000,000	800,000,000	
OML12 On 12/11/2025 Spot Bond					0.00000	101.89713			0.00	250,000,000	525,000,000	
Total OML12 SPOT									0.00	250,000,000	525,000,000	
Total For OML12									0.00	250,000,000	525,000,000	
OML13 On 23/09/2026 Spot Bond					0.00000	101.87551			0.00	3,000,000,000	3,000,000,000	
Total OML13 SPOT									0.00	3,000,000,000	3,000,000,000	
Total For OML13									0.00	3,000,000,000	3,000,000,000	
OML14 On 23/06/2027 Spot Bond					0.00000	101.47875			0.00	0	0	
Total OML14 SPOT									0.00	0	0	
Total For OML14									0.00	0	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.63517			0.00	0	0	
Total OML15 SPOT									0.00	0	0	
Total For OML15									0.00	0	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	99.94292			0.00	0	0	
Total PEP01 SPOT									0.00	0	0	
Total For PEP01									0.00	0	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.61799			0.00	0	0	
Total PEP02 SPOT									0.00	0	0	
Total For PEP02									0.00	0	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.91441			0.00	0	30,000,000,000	
Total PEP03 SPOT									0.00	0	30,000,000,000	
Total For PEP03									0.00	0	30,000,000,000	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.01582			0.00	0	12,600,000,000	
Total PEP04 SPOT									0.00	0	12,600,000,000	

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 PEP04									0.00	0	12,600,000.00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.02783			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.14470			0.00	0	100,000.00
Total PMM57 SPOT									0.00	0	100,000.00
Total For PMM57									0.00	0	100,000.00
PMM58 On 28/02/2025 Spot Bond					0.00000	100.02444			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.69500	110.74963	8.71000	110.67164		064,982,414,207,500.00	1,847,611,548,500	1,020,772,188,500	
Total R186 SPOT								14,982,414,207,500.00	847,611,548,500	102,772,188,500	
Total For R186								14,982,414,207,500.00	847,611,548,500	102,772,188,500	
R197 On 07/12/2023 Spot Bond			3.71000	325.17217	3.71000	325.12959		245,787,500,000,000.00	66,250,000,000	402,974,890,400	
Total R197 SPOT								15,787,500,000,000.00	66,250,000,000	402,974,890,400	
Total For R197								15,787,500,000,000.00	66,250,000,000	402,974,890,400	
R202 On 07/12/2033 Spot Bond			4.68000	242.23176	4.68000	242.19376		31,163,177,448,000.00	6,658,798,600	137,328,698,300	
Total R202 SPOT								11,163,177,448,000.00	6,658,798,600	137,328,698,300	
Total For R202								11,163,177,448,000.00	6,658,798,600	137,328,698,300	
R2023 On 28/02/2023 Spot Bond			7.28000	102.08326	7.28000	102.06325		611,967,612,984,000.00	84,061,485,300	398,010,000,000	
Total R2023 SPOT								11,967,612,984,000.00	84,061,485,300	398,010,000,000	
Total For R2023								11,967,612,984,000.00	84,061,485,300	398,010,000,000	
R2030 On 31/01/2030 Spot Bond			10.22000	91.58878	10.25500	91.40188		672,338,534,024,000.00	196,902,009,200	232,463,291,800	
Total R2030 SPOT								12,338,534,024,000.00	196,902,009,200	232,463,291,800	
Total For R2030								12,338,534,024,000.00	196,902,009,200	232,463,291,800	
R2032 On 31/03/2032 Spot Bond			10.76000	86.85310	10.79000	86.67155		420,001,464,968,000.00	176,580,061,800	167,083,055,300	
Total R2032 SPOT								10,001,464,968,000.00	176,580,061,800	167,083,055,300	
Total For R2032								10,001,464,968,000.00	176,580,061,800	167,083,055,300	
R2035 On 28/02/2035 Spot Bond			11.15000	87.25125	11.17500	87.07835		404,442,378,735,000.00	1,381,564,338,900	1,618,088,056,800	
Total R2035 SPOT								14,442,378,735,000.00	381,564,338,900	1,618,088,056,800	
Total For R2035								14,442,378,735,000.00	381,564,338,900	1,618,088,056,800	
R2037 On 31/01/2037 Spot Bond			11.34000	83.04526	11.36000	82.90190		849,656,141,636,000.00	1,221,310,065,400	1,545,911,602,100	
Total R2037 SPOT								19,656,141,636,000.00	221,310,065,400	545,911,602,100	
Total For R2037								19,656,141,636,000.00	221,310,065,400	545,911,602,100	
R2040 On 31/01/2040 Spot Bond			11.43000	84.90052	11.46000	84.68380		025,083,690,061,000.00	1,227,041,442,700	1,504,251,554,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2040 SPOT									25,083,690,061,000.00	227,041,442,700	504,251,554,90
Total For R2040									25,083,690,061,000.00	227,041,442,700	504,251,554,90
R2044 On 31/01/2044 Spot Bond			11.36500	82.13040	11.39000	81.94182			924,073,550,094,500.00	1,049,192,569,300	1,417,649,486,90
Total R2044 SPOT									24,073,550,094,500.00	049,192,569,300	417,649,486,90
Total For R2044									24,073,550,094,500.00	049,192,569,300	417,649,486,90
R2048 On 28/02/2048 Spot Bond			11.26000	81.33017	11.29500	81.06802			236,328,951,460,000.00	5,171,965,271,000	5,760,709,873,80
Total R2048 SPOT									16,328,951,460,000.00	171,965,271,000	760,709,873,80
Total For R2048									16,328,951,460,000.00	171,965,271,000	760,709,873,80
R209 On 31/03/2036 Spot Bond			11.17000	67.36319	11.19500	67.21474			514,456,492,269,000.00	672,735,585,700	746,508,499,60
Total R209 SPOT									14,456,492,269,000.00	672,735,585,700	746,508,499,60
Total For R209									14,456,492,269,000.00	672,735,585,700	746,508,499,60
R210 On 31/03/2028 Spot Bond			3.82000	220.45655	3.82000	220.42690			308,153,607,352,000.00	80,668,483,600	461,574,895,50
Total R210 SPOT									18,153,607,352,000.00	80,668,483,600	461,574,895,50
Total For R210									18,153,607,352,000.00	80,668,483,600	461,574,895,50
R213 On 28/02/2031 Spot Bond			10.59000	82.35626	10.63000	82.14458			610,372,398,128,000.00	1,001,923,739,200	1,204,730,370,80
Total R213 SPOT									10,372,398,128,000.00	001,923,739,200	204,730,370,80
Total For R213									10,372,398,128,000.00	001,923,739,200	204,730,370,80
R214 On 28/02/2041 Spot Bond			11.28000	64.99588	11.30500	64.84119			450,727,105,920,000.00	1,103,787,864,000	658,199,007,20
Total R214 SPOT									50,727,105,920,000.00	103,787,864,000	558,199,007,20
Total For R214									50,727,105,920,000.00	103,787,864,000	558,199,007,20
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.73688			0.00	700,000,000	700,000,00
Total RDFB14 SPOT									0.00	700,000,000	700,000,00
Total For RDFB14									0.00	700,000,000	700,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.19514			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.57587			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.74993			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.44576			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.43240				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.48404				0.00	0	227,000,00
Total RDFB24 SPOT										0.00	0	227,000,00
Total For RDFB24										0.00	0	227,000,00
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.19386				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.64403				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.37528				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.40052				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.46243				0.00	60,000,000	30,000,00
Total RDFG03 SPOT										0.00	60,000,000	30,000,00
Total For RDFG03										0.00	60,000,000	30,000,00
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.52044				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.63539				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.00853				0.00	0	900,000,00
Total RED151 SPOT										0.00	0	900,000,00
Total For RED151										0.00	0	900,000,00
RED16 On 07/12/2022 Spot Bond					0.00000	102.60684				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.38817				0.00	0	
Total RED171 SPOT										0.00	0	

Contract 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 RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.38096				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.91570				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	99.87168				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.55412				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.50740				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.79711				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.79346				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.21999				0.00	0	400,000,00
Total RES50 SPOT										0.00	0	400,000,00
Total For RES50										0.00	0	400,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.97010				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.48818				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.01336				0.00	60,000,000	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES59 SPOT										0.00	60,000,000	30,000,000
Total For RES59										0.00	60,000,000	30,000,000
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.40971				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.38841				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.48434				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.44338				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.57270				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.52316				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.78860				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.71810				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	103.12880				0.00	200,000,000	67,600,000,000
Total RN2027 SPOT										0.00	200,000,000	67,600,000,000
Total For RN2027										0.00	200,000,000	67,600,000,000
RW23 On 10/12/2023 Spot Bond			9.17000	100.12156	9.17000	100.09704				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW28 On 10/12/2028 Spot Bond			11.44500	94.66171	11.44500	94.63293				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.93000	97.93194	11.93000	97.90093				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.03082				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.93500	99.05709	10.93500	99.02828				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	100.74453				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.04344				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.24000	102.81130	9.24000	102.78565			203,280,000,000.00		22,000,000	125,500,00
Total SBS20 SPOT									203,280,000,000.00		22,000,000	125,500,00
Total For SBS20									203,280,000,000.00		22,000,000	125,500,00
SBS21 On 15/05/2026 Spot Bond					0.00000	102.91882				0.00	20,000,000	300,000,00
Total SBS21 SPOT										0.00	20,000,000	300,000,00
Total For SBS21										0.00	20,000,000	300,000,00
SBS27 On 20/02/2024 Spot Bond			8.63000	104.53543	8.63000	104.51143				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.28500	96.98988	9.28500	96.96556				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.57500	100.49630	9.57500	105.34938				0.00	0	
Total SBS31 SPOT										0.00	0	

Contract 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 SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.88000	104.02271	8.88000	103.99774				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.09500	103.08087	9.09500	103.05595				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.58500	98.98197	10.58500	98.95423				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.12500	104.41269	9.12500	104.38695				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.57000	105.41993	9.57000	105.39271			52,635,000,000,000.00	5,500,000,000	5,500,000,000	5,500,000,000
Total SBS43 SPOT									52,635,000,000,000.00	5,500,000,000	5,500,000,000	5,500,000,000
Total For SBS43									52,635,000,000,000.00	5,500,000,000	5,500,000,000	5,500,000,000
SBS46 On 15/02/2023 Spot Bond			7.07500	103.81576	7.07500	103.79593				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.56173				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.79500	8.79500	8.79500	104.30760				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.72651				0.00	0	380,000,000
Total SBS52 SPOT										0.00	0	380,000,000
Total For SBS52										0.00	0	380,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.50777				0.00	2,000,000,000	1,000,000,000
Total SBS53 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBS53										0.00	2,000,000,000	1,000,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.55005				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.49895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.97906				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.95061				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.09394				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.35862				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.65508				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.60840				0.00	0	500,000,0€
Total SBS67 SPOT										0.00	0	500,000,0€
Total For SBS67										0.00	0	500,000,0€
SBS68 On 21/11/2024 Spot Bond					0.00000	100.31331				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.97632				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.46326				0.00	0	40,000,0€
Total SBS70 SPOT										0.00	0	40,000,0€
Total For SBS70										0.00	0	40,000,0€
SBS71 On 02/02/2027 Spot Bond					0.00000	100.36354				0.00	0	230,000,0€
Total SBS71 SPOT										0.00	0	230,000,0€
Total For SBS71										0.00	0	230,000,0€
SBS72 On 02/02/2029 Spot Bond					0.00000	99.92222				0.00	0	400,000,0€
Total SBS72 SPOT										0.00	0	400,000,0€
Total For SBS72										0.00	0	400,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS74 On 26/04/2025 Spot Bond					0.00000	100.71837				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.75011				0.00	500,000,000	250,000,000
Total SBS75 SPOT										0.00	500,000,000	250,000,000
Total For SBS75										0.00	500,000,000	250,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	100.64624				0.00	128,200,000,000	80,100,000,000
Total SBS76 SPOT										0.00	128,200,000,000	80,100,000,000
Total For SBS76										0.00	128,200,000,000	80,100,000,000
SBS77 On 19/10/2027 Spot Bond					0.00000	100.84465				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			50,000,000,000,000.00	500,000,000	500,000,000	
Total SBS79 SPOT									50,000,000,000,000.00	500,000,000	500,000,000	
Total For SBS79									50,000,000,000,000.00	500,000,000	500,000,000	
SBSI11 On 07/12/2023 Spot Bond			4.61000	322.31681	4.61000	322.26687				0.00	0	376,000,000
Total SBSI11 SPOT										0.00	0	376,000,000
Total For SBSI11										0.00	0	376,000,000
SBSI14 On 07/12/2033 Spot Bond			5.58000	5.58000	5.58000	223.61918				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.95168				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS02 On 19/08/2026 Spot Bond					0.00000	99.55137				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.60270				0.00	26,400,000	26,600,000
Total SBT103 SPOT										0.00	26,400,000	26,600,000
Total For SBT103										0.00	26,400,000	26,600,000
SBT104 On 30/09/2025 Spot Bond					0.00000	106.14761				0.00	0	
Total SBT104 SPOT										0.00	0	

Contract 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 SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	102.16331				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	101.86559				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	101.37450				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	100.25150				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.74172				0.00	0	502,600,00
Total SBT201 SPOT										0.00	0	502,600,00
Total For SBT201										0.00	0	502,600,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.80563				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.13500	101.15396	9.13500	101.12927				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.94685				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.54670				0.00	0	200,000,00
Total SBT206 SPOT										0.00	0	200,000,00
Total For SBT206										0.00	0	200,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	106.36560				0.00	128,000,000	3,201,400,00
Total SBT207 SPOT										0.00	128,000,000	3,201,400,00
Total For SBT207										0.00	128,000,000	3,201,400,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.32104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	102.42395				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.43960				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.57838				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.66000	97.10330	9.66000	97.07841				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.57851				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.25915				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.25480				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.26766				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.27649				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.27213				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.26346				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.27630				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.28515				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.28295				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.28076				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.29356				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.97500	102.58071	8.97500	102.55628				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.02376				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.01179				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.89086				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.06443				0.00	0	2,000,000.00
Total SOL02 SPOT										0.00	0	2,000,000.00
Total For SOL02										0.00	0	2,000,000.00
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.30853				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.09642				0.00	0	
Total SPDA14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.09966				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.09669				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.10036				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.10983				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.15773				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.88456				0.00	0	453,239,20
Total SPG007 SPOT										0.00	0	453,239,20
Total For SPG007										0.00	0	453,239,20
SPG00 On 15/10/2024 Spot Bond					0.00000	101.44025				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.54998				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.99403				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.96298				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.81204				0.00	200,000,000	100,000,00
Total SSA07 SPOT										0.00	200,000,000	100,000,00
Total For SSA07										0.00	200,000,000	100,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.48022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			4.98000	4.98000	4.98000	160.46689				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.68500	110.78445	8.68500	110.75872				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.12000	84.60994	10.12000	84.58687				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.63898				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.03343				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.68000	102.23268	8.68000	102.20882				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.40000	116.04764	5.40000	116.02732				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.38730				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.61596				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.59298				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.74000	4.74000	4.74000	321.85649				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.38500	4.38500	4.38500	162.45207				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	113.31291				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.16000	5.16000	5.16000	112.26261				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	208.13446				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.01588				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.01497				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.59511				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.56566				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	111.18422				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	103.30681				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.50901				0.00	0	
Total SSN077 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.05080				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.01705				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.74364				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.44650				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.55500	5.55500	5.55500	224.11182				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.57610				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.05517				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	101.80470				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.92000	88.41770	10.92000	88.39216				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.70612				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.98000	208.37064	4.98000	208.33613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.73500	220.63415	5.73500	225.25960				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.34835				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	95.36415				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/12/2022 Spot Bond					0.00000	101.43361				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.02054				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 27/10/2023 Spot Bond					0.00000	97.26976				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	96.97908				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 09/11/2023 Spot Bond					0.00000	97.52927				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	100.90795				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 21/02/2024 Spot Bond					0.00000	100.08716				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 08/06/2023 Spot Bond					0.00000	101.53858				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16: On 12/12/2022 Spot Bond					0.00000	102.66676				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.58418				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	104.30405				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.75076	110.13266	4.75076	110.11512				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.74800	45.37269	4.74800	112.46853				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.96085				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17: On 16/02/2023 Spot Bond					0.00000	100.18914				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	100.35988				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	100.00549				0.00	40,000,000	10,000,000
Total SST202 SPOT										0.00	40,000,000	10,000,000
Total For SST202										0.00	40,000,000	10,000,000
STF001: On 01/03/2027 Spot Bond					0.00000	102.72995				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.20000	101.04675	9.20000	101.02179				0.00	0	
Total SZ25 SPOT										0.00	0	

Contract 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 SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	100.18195				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.17770				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.10816				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.20230				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.10325				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.10055				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.10325				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.33000	101.66329	7.33000	101.64341				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.84000	101.80671	7.84000	101.78544				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.09859				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.07548				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.10469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.07659				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.24283				0.00	50,000,000	25,000,000
Total TC001 SPOT										0.00	50,000,000	25,000,000
Total For TC001										0.00	50,000,000	25,000,000
TC002 On 15/02/2027 Spot Bond					0.00000	100.32323				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.33687				0.00	9,620,000,000	9,620,000,000
Total TFS154 SPOT										0.00	9,620,000,000	9,620,000,000
Total For TFS154										0.00	9,620,000,000	9,620,000,000
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.14564				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.38785				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.58119				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.31391				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.92233				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.78865				0.00	3,420,000,000	4,120,000,000
Total TFS165 SPOT										0.00	3,420,000,000	4,120,000,000
Total For TFS165										0.00	3,420,000,000	4,120,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.76876				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.11945				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.88859				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.91145				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.75505				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.11221				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.18209				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										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	100.10348				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.61000	102.16609	8.61000	102.14269				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.10484				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.10402				0.00	0	
Total TH16A8 SPOT										0.00	0	

Contract 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 TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.88000	101.40826	5.88000	101.39229				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.11000				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.27694				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.12030				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.11841				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.13142				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.12789				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.17657				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.19949				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.18602				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.11538				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.11134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.10999				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.12508				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.11889				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.11808				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.17452				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.16460				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.15842				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.08857				0.00	0	68,770,35
Total TH17O3 SPOT										0.00	0	68,770,35
Total For TH17O3										0.00	0	68,770,35
TH18B: On 21/08/2027 Spot Bond					0.00000	100.11009				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.07825				0.00	7,400,000,000	7,400,000,000
Total TH18B2 SPOT										0.00	7,400,000,000	7,400,000,000
Total For TH18B2										0.00	7,400,000,000	7,400,000,000
TH18C: On 21/08/2027 Spot Bond					0.00000	100.12900				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18C: On 21/08/2027 Spot Bond					0.00000	100.08281				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.15595				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.09113				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.08831				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.07197				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.88000	103.42530	8.88000	103.40048				0.00	0	30,000,00
Total TL25 SPOT										0.00	0	30,000,00
Total For TL25										0.00	0	30,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	101.72071				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.94794				0.00	52,800,000	13,200,00
Total TL27 SPOT										0.00	52,800,000	13,200,00
Total For TL27										0.00	52,800,000	13,200,00
TL28 On 24/04/2025 Spot Bond			9.18000	101.18737	9.18000	101.16243				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.07081				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.38739				0.00	0	10,000,000,00
Total TL30 SPOT										0.00	0	10,000,000,00
Total For TL30										0.00	0	10,000,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.46048				0.00	0	
Total TL31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.79597			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.31000	102.05691	9.31000	102.03126		186,200,000,000.00		20,000,000	610,000,00
Total TN23 SPOT								186,200,000,000.00		20,000,000	610,000,00
Total For TN23								186,200,000,000.00		20,000,000	610,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	53.46976	100.00000	53.35012			0.00	0	
Total TN23/R2023 SPOT								0.00		0	
Total For TN23/R2023								0.00		0	
TN25 On 19/08/2025 Spot Bond			9.56000	102.54286	9.56000	102.51684		31,739,200,000,000.00		3,320,000,000	1,660,000,00
Total TN25 SPOT								31,739,200,000,000.00		3,320,000,000	1,660,000,00
Total For TN25								31,739,200,000,000.00		3,320,000,000	1,660,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	21.98676	100.00000	21.93836			0.00	0	
Total TN25/R186 SPOT								0.00		0	
Total For TN25/R186								0.00		0	
TN27 On 14/11/2027 Spot Bond			11.02000	92.50605	11.02000	92.47865		58,406,000,000,000.00		5,300,000,000	21,052,000,00
Total TN27 SPOT								58,406,000,000,000.00		5,300,000,000	21,052,000,00
Total For TN27								58,406,000,000,000.00		5,300,000,000	21,052,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	10.91102	100.00000	10.88661			0.00	0	
Total TN27/R186 SPOT								0.00		0	
Total For TN27/R186								0.00		0	
TN29 On 07/02/2029 Spot Bond			11.18500	99.17952	11.18500	99.15019			0.00	0	
Total TN29 SPOT								0.00		0	
Total For TN29								0.00		0	
TN30 On 09/10/2030 Spot Bond			11.81500	94.91564	11.81500	94.88572		21,267,000,000,000.00		1,800,000,000	902,000,00
Total TN30 SPOT								21,267,000,000,000.00		1,800,000,000	902,000,00
Total For TN30								21,267,000,000,000.00		1,800,000,000	902,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.90634	8.00000	115.88137			0.00	0	
Total TN30/R2030 SPOT								0.00		0	
Total For TN30/R2030								0.00		0	
TN34 On 07/02/2034 Spot Bond			12.38200	97.40931	12.38200	97.37752			0.00	0	
Total TN34 SPOT								0.00		0	
Total For TN34								0.00		0	
TN40 On 09/10/2040 Spot Bond			12.48500	89.26375	12.48500	89.23406		15,481,400,000,000.00		1,240,000,000	11,345,000,00

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 TN40 SPOT									15,481,400,000,000.00	1,240,000,000	11,345,000,000
Total For TN40									15,481,400,000,000.00	1,240,000,000	11,345,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.56552	10.75000	101.53631			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.45788			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.50540			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.99000	101.81852	5.99000	102.26679			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.58865			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.39215			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.35356			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.44307			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.73000	100.64420	7.73000	103.03660			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total TR5OM2 SPOT									0.00	0	
Total For TR5OM2									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.02919			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond			8.68000	101.93418	8.68000	101.91038				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.02919				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.74000	101.01469	8.74000	100.99096				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.78913				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.57442				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.55302				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.49412				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.87680				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.87680				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	98.69120				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262: On 13/02/2023 Spot Bond					0.00000	98.57289				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263: On 10/03/2023 Spot Bond					0.00000	98.08137				0.00	0	
Total TSP263 SPOT										0.00	0	

Contract 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 TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.06475				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.78735				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.32090				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	99.97999				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	99.98133				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	99.87977				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.06512				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.06481				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	99.89897				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.06456				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	100.18700				0.00	0	15,700,000.00
Total TWC429 SPOT										0.00	0	15,700,000.00
Total For TWC429										0.00	0	15,700,000.00
UG26 On 09/03/2026 Spot Bond			11.03000	103.33790	11.03000	103.30726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.24405				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.21426				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0:On 15/05/2024 Spot Bond					0.00000	100.25056				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.27865				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.28513				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	100.29551				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.34127				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	100.34989				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.08343				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.37540				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.25742				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE16 On 14/02/2025 Spot Bond					0.00000	100.81199			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.21386			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.01146			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.01310			0.00	0	200,000,00
Total VKE20 SPOT									0.00	0	200,000,00
Total For VKE20									0.00	0	200,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	101.61506			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.53e+017	197,178,958,100	243,478,302,75
Total for SPOT :									2.53e+017	197,178,958,100	243,478,302,75
Total Futures									2.53e+017	197,178,976,257	243,479,652,53
Total Options									0.00	0	135,36
Grand Total:									2.53e+017	197,178,976,257	243,479,787,85