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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/12/2022

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			12.32266	74.86820	12.46326	74.21846			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.48654	72.56149	12.63373	71.89610			0.00	0	
ES33 On 03/08/2023 Bond Future			12.63939	74.08222	12.79583	73.38986			0.00	0	
ES33 On 02/11/2023 Bond Future			12.79844	71.86079	12.96147	71.15460			0.00	0	
ES33 On 01/02/2024 Bond Future			12.98094	73.34106	13.15628	72.59939			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.54439	73.29342	12.67933	72.56491			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.69258	70.48702	12.83358	69.74123			0.00	0	
ES42 On 03/08/2023 Bond Future			12.82721	71.96519	12.97622	71.19109			0.00	0	
ES42 On 02/11/2023 Bond Future			12.96661	69.23206	13.12153	68.44235			0.00	0	
ES42 On 01/02/2024 Bond Future			13.11804	70.65721	13.28340	69.83075			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			165.98326	165.98326	165.82239	165.82239			0.00	0	6,5

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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	Open Interest
I2025	On	04/05/2023	Bond Future			169.28184	169.28184	169.11138	169.11138			0.00	0	
I2025	On	03/08/2023	Bond Future			171.08351	171.08351	170.87539	170.87539			0.00	0	
I2025	On	02/11/2023	Bond Future			174.71866	174.71866	174.50771	174.50771			0.00	0	
I2025	On	01/02/2024	Bond Future			176.53399	176.53399	176.26821	176.26821			0.00	0	
Total I2025 Future												0.00	0	6,56
Total For I2025												0.00	0	6,56
I2029	On	02/02/2023	Bond Future			119.32527	119.32527	118.49894	118.49894			0.00	0	1,45
I2029	On	04/05/2023	Bond Future			120.40092	120.40092	119.55409	119.55409			0.00	0	
I2029	On	03/08/2023	Bond Future			122.92258	122.92258	122.03658	122.03658			0.00	0	
I2029	On	02/11/2023	Bond Future			124.20485	124.20485	123.29931	123.29931			0.00	0	
I2029	On	01/02/2024	Bond Future			126.76647	126.76647	125.80684	125.80684			0.00	0	
Total I2029 Future												0.00	0	1,45
Total For I2029												0.00	0	1,45
I2033	On	02/02/2023	Bond Future			114.73714	114.73714	113.82394	113.82394			0.00	0	7,37
I2033	On	04/05/2023	Bond Future			115.63095	115.63095	114.69552	114.69552			0.00	0	
I2033	On	03/08/2023	Bond Future			118.05252	118.05252	117.07699	117.07699			0.00	0	
I2033	On	02/11/2023	Bond Future			119.14068	119.14068	118.14320	118.14320			0.00	0	
I2033	On	01/02/2024	Bond Future			121.59792	121.59792	120.54598	120.54598			0.00	0	
Total I2033 Future												0.00	0	7,37
Total For I2033												0.00	0	7,37
I2038	On	02/02/2023	Bond Future			126.50272	126.50272	122.86362	122.86362			0.00	0	4,12
I2038	On	04/05/2023	Bond Future			129.01687	129.01687	125.30073	125.30073			0.00	0	1,58
I2038	On	03/08/2023	Bond Future			129.75758	129.75758	125.93682	125.93682			0.00	0	
I2038	On	02/11/2023	Bond Future			132.51478	132.51478	128.61418	128.61418			0.00	0	
I2038	On	01/02/2024	Bond Future			133.23574	133.23574	129.21718	129.21718			0.00	0	
Total I2038 Future												0.00	0	5,70
Total For I2038												0.00	0	5,70
I2046	On	02/02/2023	Bond Future			111.04102	111.04102	110.25341	110.25341			0.00	0	13,68
I2046	On	04/05/2023	Bond Future			111.21193	111.21193	110.40531	110.40531			0.00	0	4,93
I2046	On	03/08/2023	Bond Future			113.54139	113.54139	112.69804	112.69804			0.00	0	
I2046	On	02/11/2023	Bond Future			113.86501	113.86501	113.00197	113.00197			0.00	0	
I2046	On	01/02/2024	Bond Future			116.21297	116.21297	115.29935	115.29935			0.00	0	
Total I2046 Future												0.00	0	18,62
Total For I2046												0.00	0	18,62
I2050	On	02/02/2023	Bond Future			114.89189	114.89189	111.75942	111.75942			0.00	0	10,77
I2050	On	04/05/2023	Bond Future			117.17474	117.17474	113.97608	113.97608			0.00	0	3,32
I2050	On	03/08/2023	Bond Future			117.44776	117.44776	114.15683	114.15683			0.00	0	
I2050	On	02/11/2023	Bond Future			119.94341	119.94341	116.58369	116.58369			0.00	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
I2050	On	01/02/2024	Bond Future			120.17532	120.17532	116.71219	116.71219			0.00	0	
Total I2050 Future												0.00	0	14,07
Total For I2050												0.00	0	14,07
R186	On	02/02/2023	Bond Future			8.81926	106.77175	8.94624	106.35017		5.70	27,440,339.75	257	72,40
R186	On	04/05/2023	Bond Future			8.89364	108.86727	9.03259	108.43334		5.74	0.00	0	12,27
R186	On	03/08/2023	Bond Future			8.93739	105.81571	9.09518	105.35368		5.49	0.00	0	
R186	On	02/11/2023	Bond Future			8.97382	108.04137	9.14603	107.57083		4.91	0.00	0	
R186	On	01/02/2024	Bond Future			9.04349	104.93879	9.24537	104.42784		4.61	0.00	0	
Total R186 Future												27,440,339.75	257	84,61
R186	On	02/02/2023	Bond Future	8.32	Call			157.33000	0.15733	200,450	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,257.13000	2.25713	1,878,670	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			163.18000	0.16318	208,440	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,229.04000	2.22904	1,852,720	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			169.18000	0.16918	216,650	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,201.11000	2.20111	1,827,000	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,217.57000	1.21757	1,454,210	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,819.62000	1.81962	1,622,330	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,189.48000	1.18948	1,422,680	5.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,854.29000	1.85429	1,653,560	5.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,203.35000	1.20335	1,438,530	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,836.77000	1.83677	1,638,020	5.69	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,123.27000	1.12327	1,016,320	5.90	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,005.17000	3.00517	3,361,050	5.91	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,114.95000	1.11495	1,008,800	5.91	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,965.09000	2.96509	3,319,050	5.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,131.96000	1.13196	1,023,890	5.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,984.95000	2.98495	3,340,030	5.90	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,352.72000	2.35272	2,626,510	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,690.69000	1.69069	1,493,940	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,308.10000	4.30810	4,659,590	5.54	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			909.06000	0.90906	790,010	5.54	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			1,965.32000	1.96532	2,216,850	4.86	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,954.51000	1.95451	1,735,500	4.86	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,336.07000	2.33607	2,608,900	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,701.07000	1.70107	1,503,360	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,369.42000	2.36942	2,644,170	4.99	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,680.37000	1.68037	1,484,580	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,736.38000	1.73638	1,559,720	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,394.87000	2.39487	2,726,940	4.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.50	Put		1,754.95000	1.75495	1,576,070	4.74	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		2,410.59000	2.41059	2,743,550	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		1,745.64000	1.74564	1,567,650	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		2,426.35000	2.42635	2,760,640	4.75	0.00	0	
Total R186 Option											0.00	0	3,43
Total For R186											27,440,339.75	257	88,04
R197	On	02/02/2023	Bond Future			329.10554	329.10554	328.88995	328.88995		0.00	0	9;
R197	On	04/05/2023	Bond Future			335.64495	335.64495	335.41241	335.41241		0.00	0	
R197	On	03/08/2023	Bond Future			333.60627	333.60627	333.29314	333.29314		0.00	0	
R197	On	02/11/2023	Bond Future			340.69554	340.69554	340.37904	340.37904		0.00	0	
Total R197 Future											0.00	0	97
Total For R197											0.00	0	97
R202	On	02/02/2023	Bond Future			244.92183	244.92183	242.01152	242.01152		0.00	0	5,9
R202	On	04/05/2023	Bond Future			249.78837	249.78837	246.81100	246.81100		0.00	0	
R202	On	03/08/2023	Bond Future			250.20307	250.20307	247.11069	247.11069		0.00	0	
R202	On	02/11/2023	Bond Future			255.51940	255.51940	252.36368	252.36368		0.00	0	
R202	On	01/02/2024	Bond Future			255.83327	255.83327	252.53795	252.53795		0.00	0	
Total R202 Future											0.00	0	5,9
Total For R202											0.00	0	5,9
R2030	On	02/02/2023	Bond Future			10.31580	88.82580	10.46160	88.16824	10.32	32,510,242.80	366	92,3
R2030	On	04/05/2023	Bond Future			10.43596	90.57018	10.58998	89.89632	11.10	0.00	0	
R2030	On	03/08/2023	Bond Future			10.54469	88.43906	10.71073	87.73513	10.97	0.00	0	
R2030	On	02/11/2023	Bond Future			10.64494	90.29962	10.81945	89.58204	9.49	0.00	0	
R2030	On	01/02/2024	Bond Future			10.77075	88.13593	10.96160	87.37763	9.00	0.00	0	
Total R2030 Future											0.00	0	5,9
R2030	On	02/02/2023	Bond Future	8.81	Put		7,829.61000	7.82961	7,171,830	7.98	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		3.87000	0.00387	3,650	7.98	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Put		198.17000	0.19817	165,660	12.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		4,916.32000	4.91632	5,541,370	12.55	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	9.08	Put		6,501.98000	6.50198	5,844,780	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		13.84000	0.01384	14,200	7.91	0.00	0	3
R2030	On	02/02/2023	Bond Future	9.04	Put		6,696.39000	6.69639	6,039,000	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call		11.57000	0.01157	11,740	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Put		284.07000	0.28407	234,780	12.16	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call		4,159.82000	4.15982	4,768,090	12.16	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.16	Put		397.94000	0.39794	325,700	11.77	0.00	0	3
R2030	On	02/02/2023	Bond Future	11.16	Call		3,463.33000	3.46333	4,048,650	11.77	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		426.87000	0.42687	348,850	11.69	0.00	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			3,320.39000	3.32039	3,899,930	11.69	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,489.19000	2.48919	2,033,920	9.13	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			432.14000	0.43214	634,430	9.13	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,522.70000	2.52270	2,062,730	9.11	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			419.41000	0.41941	617,000	9.11	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			2,556.38000	2.55638	2,091,730	9.08	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			406.83000	0.40683	599,740	9.08	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			2,729.27000	2.72927	2,241,360	8.95	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.94	Call			347.94000	0.34794	517,590	8.95	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			3,133.29000	3.13329	2,598,260	8.66	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			239.40000	0.23940	361,930	8.66	0.00	0	38
R2030 On 02/02/2023 Bond Future	9.80	Put			3,248.85000	3.24885	2,702,110	8.59	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			214.53000	0.21453	325,350	8.59	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			3,287.81000	3.28781	2,737,370	8.56	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Call			206.62000	0.20662	313,740	8.56	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,825.47000	3.82547	3,222,440	8.22	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.66	Call			132.19000	0.13219	186,720	8.22	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,924.48000	5.92448	5,268,330	7.88	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			23.29000	0.02329	24,700	7.88	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Call			6,705.94000	6.70594	7,296,800	12.60	0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			985.54000	0.98554	865,490	12.16	0.00	0	38
R2030 On 04/05/2023 Bond Future	11.62	Call			5,329.08000	5.32908	5,882,890	12.16	0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			409.15000	0.40915	350,130	13.08	0.00	0	38
R2030 On 04/05/2023 Bond Future	12.57	Call			8,519.55000	8.51955	9,134,390	13.08	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,595.43000	2.59543	3,001,220	11.22	0.00	0	38
R2030 On 04/05/2023 Bond Future	10.54	Put			2,562.21000	2.56221	2,271,830	11.13	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,344.26000	2.34426	2,727,740	11.13	0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			436.65000	0.43665	381,530	13.08	0.00	0	47
R2030 On 04/05/2023 Bond Future	12.50	Call			8,276.99000	8.27699	8,895,730	13.08	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			669.68000	0.66968	586,680	12.60	0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.52	Call			2,300.10000	2.30010	2,679,370	11.12	0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			2,833.17000	2.83317	2,515,480	11.04	0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			2,089.11000	2.08911	2,445,280	11.04	0.00	0	47
R2030 On 04/05/2023 Bond Future	11.34	Put			1,270.44000	1.27044	1,118,570	11.87	0.00	0	18
R2030 On 04/05/2023 Bond Future	11.34	Call			4,460.71000	4.46071	4,982,700	11.87	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Put			2,334.58000	2.33458	2,066,510	11.22	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,047.62000	1.04762	1,259,720	10.77	0.00	0	38
R2030 On 04/05/2023 Bond Future	9.67	Put			5,051.79000	5.05179	4,559,010	10.75	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			928.18000	0.92818	1,109,260	10.75	0.00	0	47
R2030 On 04/05/2023 Bond Future	10.53	Put			2,583.77000	2.58377	2,291,280	11.12	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	Op Interest
R2030 On 04/05/2023 Bond Future	10.53	Call			2,322.13000	2.32213	2,703,500	11.12		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			2,605.46000	2.60546	2,310,870	11.12		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			842.27000	0.84227	996,010	10.73		0.00	0	11
R2030 On 04/05/2023 Bond Future	9.03	Put			7,585.78000	7.58578	6,992,500	11.03		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			449.18000	0.44918	529,760	11.03		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.00	Put			3,966.59000	3.96659	3,543,980	10.80		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,349.64000	1.34964	1,600,890	10.80		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	9.78	Put			4,665.53000	4.66553	4,203,770	10.77		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			5,382.26000	5.38226	4,862,140	10.73		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			684.35000	0.68435	601,700	12.84		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.89	Call			9,297.99000	9.29799	9,919,270	12.84		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			838.46000	0.83846	762,260	12.69		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	12.59	Call			8,332.22000	8.33222	8,959,950	12.69		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,933.98000	1.93398	1,759,550	11.50		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,619.57000	4.61957	5,149,070	11.50		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			1,947.16000	1.94716	1,771,340	11.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			4,592.18000	4.59218	5,120,290	11.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			1,960.43000	1.96043	1,783,450	11.48		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			4,564.86000	4.56486	5,091,810	11.48		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			3,123.00000	3.12300	2,838,320	10.90		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,866.36000	2.86636	3,285,610	10.90		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.40	Put			3,686.05000	3.68605	3,348,660	10.73		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,362.89000	2.36289	2,729,430	10.73		0.00	0	1,07
R2030 On 02/11/2023 Bond Future	10.81	Call			3,106.08000	3.10608	3,569,200	9.54		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			3,163.70000	3.16370	2,907,470	9.53		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			3,084.09000	3.08409	3,545,440	9.53		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			3,125.89000	3.12589	2,872,860	9.54		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,128.14000	3.12814	3,592,690	9.54		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			3,144.75000	3.14475	2,890,290	9.54		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,678.31000	2.67831	2,402,850	9.26		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			4,196.41000	4.19641	4,679,250	9.26		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			2,649.23000	2.64923	2,376,650	9.28		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,244.60000	4.24460	4,730,320	9.28		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,663.91000	2.66391	2,389,720	9.27		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,220.65000	4.22065	4,704,760	9.27		0.00	0	
Total R2030 Option										0.00	0	19,98
Total For R2030										32,510,242.80	366	112,33
R2032 On 02/02/2023 Bond Future			10.91478	87.74945	11.06010	87.01154		12.42		311,335,048.60	3,548	112,00
R2032 On 04/05/2023 Bond Future			11.03907	85.31163	11.19151	84.55591		14.19		0.00	0	66,54

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			11.14975	87.07978	11.31215	86.29307		13.58	0.00	0	2,60
R2032	On	02/11/2023			11.26249	84.75016	11.43206	83.94793		12.15	0.00	0	
R2032	On	01/02/2024			11.39386	86.47784	11.57670	85.63453		11.02	0.00	0	
Total R2032 Future											311,335,048.60	3,548	181,15
R2032	On	02/02/2023	9.31	Put			9,487.49000	9.48749	8,750,540	9.53	0.00	0	
R2032	On	02/02/2023	9.31	Call			2.56000	0.00256	3,520	9.53	0.00	0	4
R2032	On	02/02/2023	12.75	Put			94.45000	0.09445	82,380	16.23	0.00	0	7
R2032	On	02/02/2023	12.75	Call			8,079.36000	8.07936	8,805,200	16.23	0.00	0	
R2032	On	02/02/2023	9.92	Put			6,077.03000	6.07703	5,355,780	9.62	0.00	0	
R2032	On	02/02/2023	9.92	Call			50.71000	0.05071	67,370	9.62	0.00	0	7
R2032	On	02/02/2023	9.47	Put			8,567.37000	8.56737	7,831,700	9.56	0.00	0	
R2032	On	02/02/2023	9.47	Call			6.19000	0.00619	8,430	9.56	0.00	0	5
R2032	On	02/02/2023	11.84	Put			454.19000	0.45419	379,930	14.41	0.00	0	5
R2032	On	02/02/2023	11.84	Call			4,271.95000	4.27195	4,935,600	14.41	0.00	0	
R2032	On	02/02/2023	11.69	Put			581.48000	0.58148	483,680	14.08	0.00	0	
R2032	On	02/02/2023	11.69	Call			3,683.18000	3.68318	4,323,290	14.08	0.00	0	
R2032	On	02/02/2023	11.50	Put			790.16000	0.79016	654,880	13.65	0.00	0	8,0
R2032	On	02/02/2023	11.50	Call			2,972.56000	2.97256	3,575,190	13.65	0.00	0	
R2032	On	02/02/2023	11.45	Put			855.03000	0.85503	707,890	13.53	0.00	0	8,0
R2032	On	02/02/2023	11.45	Call			2,793.20000	2.79320	3,383,970	13.53	0.00	0	
R2032	On	02/02/2023	10.67	Put			2,666.31000	2.66631	2,221,610	11.55	0.00	0	
R2032	On	02/02/2023	10.67	Call			665.94000	0.66594	959,150	11.55	0.00	0	7
R2032	On	02/02/2023	10.50	Put			3,304.08000	3.30408	2,777,020	11.08	0.00	0	4
R2032	On	02/02/2023	10.50	Call			412.28000	0.41228	623,130	11.08	0.00	0	
R2032	On	02/02/2023	10.40	Put			3,720.25000	3.72025	3,147,090	10.79	0.00	0	
R2032	On	02/02/2023	10.40	Call			298.37000	0.29837	463,120	10.79	0.00	0	
R2032	On	02/02/2023	10.39	Put			3,763.42000	3.76342	3,185,930	10.76	0.00	0	
R2032	On	02/02/2023	10.39	Call			288.30000	0.28830	448,720	10.76	0.00	0	
R2032	On	02/02/2023	10.38	Put			3,806.95000	3.80695	3,225,100	10.73	0.00	0	
R2032	On	02/02/2023	10.38	Call			278.55000	0.27855	434,610	10.73	0.00	0	
R2032	On	02/02/2023	10.30	Put			4,164.66000	4.16466	3,550,230	10.50	0.00	0	
R2032	On	02/02/2023	10.30	Call			208.44000	0.20844	331,920	10.50	0.00	0	8,0
R2032	On	02/02/2023	10.22	Put			4,542.05000	4.54205	3,895,590	10.27	0.00	0	
R2032	On	02/02/2023	10.22	Call			155.26000	0.15526	246,710	10.27	0.00	0	5
R2032	On	02/02/2023	10.16	Put			4,837.74000	4.83774	4,167,320	10.09	0.00	0	4
R2032	On	02/02/2023	10.16	Call			126.20000	0.12620	193,690	10.09	0.00	0	
R2032	On	04/05/2023	10.89	Call			2,235.37000	2.23537	2,575,300	13.81	0.00	0	
R2032	On	04/05/2023	10.88	Put			3,767.22000	3.76722	3,349,140	13.80	0.00	0	
R2032	On	04/05/2023	10.88	Call			2,213.28000	2.21328	2,550,920	13.80	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	04/05/2023	Bond Future	13.43	Put		438.00000	0.43800	364,270	16.70	0.00	0	40
R2032	On	04/05/2023	Bond Future	13.43	Call		10,567.74000	10.56774	11,249,730	16.70	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,191.31000	2.19131	2,526,870	13.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Put		4,568.63000	4.56863	4,095,780	13.60	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		1,688.45000	1.68845	1,971,320	13.60	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,577.57000	2.57757	2,257,560	14.33	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,451.10000	3.45110	3,886,810	14.33	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.89	Put		3,738.84000	3.73884	3,323,050	13.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		3,795.76000	3.79576	3,375,600	13.80	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Put		2,508.77000	2.50877	2,348,170	14.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,276.69000	5.27669	5,902,800	14.27	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.77	Put		2,722.99000	2.72299	2,545,480	14.12	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,889.37000	4.88937	5,498,570	14.12	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,740.09000	2.74009	2,561,330	14.11	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,859.95000	4.85995	5,467,900	14.11	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,757.29000	2.75729	2,577,280	14.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,830.60000	4.83060	5,437,300	14.10	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,259.83000	3.25983	3,714,210	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,241.32000	4.24132	3,891,830	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,236.48000	3.23648	3,689,220	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,192.33000	4.19233	3,846,120	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,282.94000	3.28294	3,738,960	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,216.93000	4.21693	3,869,080	11.92	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		3,483.09000	3.48309	3,186,560	11.31	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		4,633.09000	4.63309	5,179,870	11.31	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		3,446.69000	3.44669	3,152,920	11.33	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		4,686.60000	4.68660	5,236,140	11.33	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		3,464.85000	3.46485	3,169,700	11.32	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		4,659.82000	4.65982	5,207,980	11.32	0.00	0	
Total R2032 Option											0.00	0	35,31
Total For R2032											311,335,048.60	3,548	216,46
R2035	On	02/02/2023	Bond Future			11.35660	87.82659	11.50172	87.00173	15.18	4,215,676.32	48	145,66
R2035	On	04/05/2023	Bond Future			11.47871	85.04683	11.63019	84.20261	16.62	0.00	0	104,37
R2035	On	03/08/2023	Bond Future			11.59028	86.80907	11.75069	85.93213	15.82	0.00	0	
R2035	On	02/11/2023	Bond Future			11.70658	84.12817	11.87333	83.23393	14.62	0.00	0	
R2035	On	01/02/2024	Bond Future			11.84289	85.84341	12.02147	84.90641	13.27	0.00	0	
Total R2035 Future											4,215,676.32	48	249,96
R2035	On	02/02/2023	Bond Future	9.81	Call		24.61000	0.02461	40,050	13.93	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		10,406.93000	10.40693	9,597,510	13.93	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 02/02/2023 Bond Future	9.85	Call			28.49000	0.02849	46,020	13.93		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			10,144.85000	10.14485	9,337,520	13.93		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			32.91000	0.03291	52,750	13.92		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			5,403.50000	5.40350	4,710,950	14.05		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			4,266.11000	4.26611	3,643,880	14.30		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			125.68000	0.12568	187,170	13.91		0.00	0	91
R2035 On 02/02/2023 Bond Future	10.30	Put			7,321.36000	7.32136	6,557,990	13.91		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			295.67000	0.29567	417,350	14.01		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			5,615.00000	5.61500	4,911,820	14.01		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			330.20000	0.33020	462,510	14.05		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			3,440.06000	3.44006	2,886,090	14.53		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			348.48000	0.34848	486,280	14.07		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,299.13000	5.29913	4,612,070	14.07		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			575.32000	0.57532	774,590	14.29		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,312.57000	4.31257	3,686,980	14.29		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			588.91000	0.58891	791,540	14.30		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			117.92000	0.11792	82,300	17.89		0.00	0	91
R2035 On 02/02/2023 Bond Future	10.88	Call			602.72000	0.60272	808,730	14.31		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,219.93000	4.21993	3,601,080	14.31		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			874.32000	0.87432	1,141,340	14.51		0.00	0	91
R2035 On 02/02/2023 Bond Future	11.05	Put			3,480.61000	3.48061	2,922,770	14.51		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			892.72000	0.89272	1,163,610	14.53		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			9,884.35000	9.88435	9,079,330	13.92		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			3,456.83000	3.45683	4,046,830	15.89		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,034.80000	1.03480	799,940	15.89		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			3,611.06000	3.61106	4,212,560	15.96		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			973.04000	0.97304	749,680	15.96		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			9,057.82000	9.05782	9,847,060	17.89		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,136.58000	1.13658	1,391,540	15.46		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			7,127.07000	7.12707	6,537,810	15.46		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,279.80000	2.27980	2,676,820	15.92		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,651.95000	4.65195	4,204,750	15.92		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			415.29000	0.41529	537,340	15.43		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			11,157.20000	11.15720	10,435,030	15.43		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			911.84000	0.91184	1,130,240	15.45		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			8,011.34000	8.01134	7,385,520	15.45		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			8,962.72000	8.96272	9,689,830	18.71		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			986.34000	0.98634	869,230	18.71		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,187.77000	2.18777	2,575,020	15.88		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			4,790.74000	4.79074	4,333,770	15.88		0.00	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			2,256.55000	2.25655	2,651,020	15.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,686.32000	4.68632	4,236,570	15.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,303.20000	2.30320	2,702,550	15.93		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,617.78000	4.61778	4,172,910	15.93		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			6,185.49000	6.18549	6,829,460	17.66		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,770.24000	1.77024	1,569,990	17.66		0.00	0	38
R2035 On 03/08/2023 Bond Future	11.99	Put			3,693.85000	3.69385	3,392,790	16.11		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,008.85000	5.00885	5,586,310	16.12		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,671.79000	3.67179	3,372,310	16.12		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,946.98000	4.94698	5,521,270	16.10		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,716.03000	3.71603	3,413,380	16.10		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			4,977.88000	4.97788	5,553,760	16.11		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,259.28000	3.25928	3,811,670	14.30		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,722.90000	5.72290	5,381,050	14.30		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,282.61000	3.28261	3,837,790	14.31		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,690.76000	5.69076	5,351,700	14.31		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			3,235.73000	3.23573	3,785,630	14.29		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,754.86000	5.75486	5,410,520	14.29		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			4,397.05000	4.39705	4,018,500	13.44		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			5,245.48000	5.24548	5,805,120	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			4,374.96000	4.37496	3,997,600	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			5,274.38000	5.27438	5,835,550	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			4,352.63000	4.35263	3,976,800	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			5,216.28000	5.21628	5,774,730	13.44		0.00	0	
Total R2035 Option										0.00	0	8,47
Total For R2035										4,215,676.32	48	258,44
R2037 On 02/02/2023 Bond Future			11.54211	79.29320	11.67672	78.52111		17.16		286,248,452.00	3,610	133,58
R2037 On 04/05/2023 Bond Future			11.66665	80.85054	11.80699	80.06027		17.86		0.00	0	
R2037 On 03/08/2023 Bond Future			11.78377	78.26781	11.93227	77.44682		17.95		0.00	0	
R2037 On 02/11/2023 Bond Future			11.89276	79.91468	12.04670	79.07751		15.82		0.00	0	
R2037 On 01/02/2024 Bond Future			12.01940	77.28853	12.18387	76.41116		15.19		0.00	0	
Total R2037 Future										286,248,452.00	3,610	133,58
R2037 On 02/02/2023 Bond Future	11.04	Put			4,346.80000	4.34680	3,764,580	16.07		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			593.55000	0.59355	783,420	16.07		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,394.19000	4.39419	3,808,840	16.06		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			579.90000	0.57990	766,640	16.06		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,302.43000	1.30243	1,041,740	17.56		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.97	Call			2,946.39000	2.94639	3,457,790	17.56		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Put			4,068.68000	4.06868	3,505,840	16.14		0.00	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
R2037 On 02/02/2023 Bond Future	11.10	Call			680.27000	0.68027	889,520	16.14		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.05	Put			4,299.70000	4.29970	3,720,640	16.08		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			607.42000	0.60742	800,450	16.08		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,221.17000	2.22117	2,586,170	17.24		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			5,014.81000	5.01481	4,589,540	17.24		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			3,437.92000	3.43792	3,902,310	17.91		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			3,588.99000	3.58899	3,263,110	17.91		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			3,922.67000	3.92267	4,417,510	18.15		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			3,184.45000	3.18445	2,889,020	18.15		0.00	0	70
R2037 On 04/05/2023 Bond Future	13.73	Put			794.37000	0.79437	712,260	20.95		0.00	0	40
R2037 On 04/05/2023 Bond Future	13.73	Call			10,527.89000	10.52789	11,236,050	20.95		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			1,465.80000	1.46580	1,748,410	16.82		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			6,481.31000	6.48131	5,973,650	16.82		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			1,612.45000	1.61245	1,912,760	16.91		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			6,140.05000	6.14005	5,650,090	16.91		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,174.68000	2.17468	2,535,110	17.21		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			5,086.18000	5.08618	4,656,340	17.21		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,197.76000	2.19776	2,560,580	17.23		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			5,050.30000	5.05030	4,622,850	17.23		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,868.74000	3.86874	3,591,940	18.11		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			4,919.36000	4.91936	5,465,030	18.13		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,845.79000	3.84579	3,570,470	18.13		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			4,950.25000	4.95025	5,497,400	18.14		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,822.97000	3.82297	3,549,130	18.14		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			4,888.54000	4.88854	5,432,730	18.11		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,296.59000	3.29659	3,765,930	15.37		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			6,046.33000	6.04633	5,678,500	15.37		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,320.70000	3.32070	3,792,070	15.38		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			6,013.67000	6.01367	5,647,870	15.38		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,345.20000	3.34520	3,817,980	15.39		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,981.46000	5.98146	5,617,070	15.39		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			4,542.25000	4.54225	4,200,170	15.27		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			5,257.44000	5.25744	5,792,730	15.27		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			4,518.97000	4.51897	4,178,320	15.28		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			5,228.31000	5.22831	5,762,160	15.26		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			4,565.32000	4.56532	4,221,800	15.26		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			5,286.31000	5.28631	5,823,030	15.28		0.00	0	
Total R2037 Option										0.00	0	3,760
Total For R2037										286,248,452.00	3,610	137,310

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040 On 02/02/2023 Bond Future			11.59434	81.09417	11.74925	80.13690		18.17	11,353,183.80	140	137,94
R2040 On 04/05/2023 Bond Future			11.71382	82.68692	11.87509	81.70776		18.91	0.00	0	36
R2040 On 03/08/2023 Bond Future			11.82604	79.89185	11.99601	78.87774		19.06	0.00	0	
R2040 On 02/11/2023 Bond Future			11.93009	81.57291	12.10614	80.53861		17.06	0.00	0	
R2040 On 01/02/2024 Bond Future			12.05052	78.73015	12.23755	77.65124		16.53	0.00	0	
Total R2040 Future									11,353,183.80	140	138,24
R2040 On 02/02/2023 Bond Future	10.18	Call			43.72000	0.04372	71,570	16.65	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			10,632.61000	10.63261	9,703,190	16.65	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			48.55000	0.04855	78,990	16.65	0.00	0	36
R2040 On 02/02/2023 Bond Future	10.21	Put			10,415.17000	10.41517	9,488,340	16.65	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			417.05000	0.41705	591,100	16.86	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			5,521.30000	5.52130	4,748,430	16.90	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			633.82000	0.63382	870,220	17.09	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,769.06000	4.76906	4,048,190	17.09	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			648.66000	0.64866	888,980	17.10	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,717.69000	4.71769	4,000,740	17.10	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,666.65000	4.66665	3,953,750	17.11	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			776.07000	0.77607	1,048,820	17.20	0.00	0	56
R2040 On 02/02/2023 Bond Future	11.19	Put			4,318.37000	4.31837	3,633,850	17.20	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			3,296.61000	3.29661	3,942,530	18.78	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,370.41000	1.37041	1,059,060	18.78	0.00	0	56
R2040 On 02/02/2023 Bond Future	10.96	Call			450.63000	0.45063	635,030	16.90	0.00	0	36
R2040 On 02/02/2023 Bond Future	10.93	Put			5,690.27000	5.69027	4,907,050	16.86	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			3,981.40000	3.98140	4,684,660	19.11	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,063.93000	1.06393	809,920	19.11	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			4,106.85000	4.10685	4,819,500	19.17	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,016.53000	1.01653	771,910	19.17	0.00	0	36
R2040 On 02/02/2023 Bond Future	11.12	Call			663.74000	0.66374	908,110	17.11	0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			1,576.17000	1.57617	1,976,860	17.90	0.00	0	66
R2040 On 04/05/2023 Bond Future	11.03	Put			6,924.46000	6.92446	6,345,990	17.90	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			516.75000	0.51675	674,820	17.56	0.00	0	36
R2040 On 04/05/2023 Bond Future	10.17	Put			11,901.79000	11.90179	11,080,700	17.56	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,466.09000	2.46609	2,994,410	18.42	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,215.07000	5.21507	4,764,230	18.42	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,105.04000	1.10504	1,380,190	17.59	0.00	0	46
R2040 On 04/05/2023 Bond Future	10.73	Put			8,487.32000	8.48732	7,783,310	17.59	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,386.55000	1.38655	1,741,360	17.78	0.00	0	36
R2040 On 04/05/2023 Bond Future	10.92	Put			7,472.02000	7.47202	6,847,670	17.78	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			7,027.14000	7.02714	7,854,980	20.64	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 04/05/2023 Bond Future	12.78	Put			1,866.80000	1.86680	1,715,480	20.64		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.41	Call			2,416.13000	2.41613	2,937,290	18.39		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			5,292.12000	5.29212	4,834,120	18.39		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,441.04000	2.44104	2,965,780	18.40		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			5,253.48000	5.25348	4,799,060	18.40		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			9,750.51000	9.75051	10,644,790	21.72		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,106.13000	1.10613	1,021,250	21.72		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			2,593.45000	2.59345	3,139,350	18.49		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			5,026.25000	5.02625	4,592,990	18.49		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			4,319.27000	4.31927	5,019,400	19.40		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			3,278.34000	3.27834	2,999,310	19.40		0.00	0	68
R2040 On 03/08/2023 Bond Future	12.23	Put			4,095.88000	4.09588	3,752,810	19.39		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			5,392.93000	5.39293	6,060,370	19.36		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			4,144.70000	4.14470	3,798,030	19.36		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			5,425.89000	5.42589	6,095,130	19.38		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			4,120.10000	4.12010	3,775,230	19.38		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			5,459.17000	5.45917	6,130,210	19.39		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,585.60000	3.58560	4,210,570	16.63		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,617.55000	6.61755	6,208,220	16.63		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,535.08000	3.53508	4,154,300	16.61		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,690.57000	6.69057	6,275,490	16.61		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,560.45000	3.56045	4,182,390	16.62		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,654.13000	6.65413	6,241,770	16.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			5,118.89000	5.11889	4,707,890	16.63		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,731.26000	5.73126	6,400,890	16.65		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			5,093.67000	5.09367	4,684,390	16.65		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,669.35000	5.66935	6,335,540	16.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			5,144.56000	5.14456	4,731,840	16.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,700.11000	5.70011	6,368,020	16.63		0.00	0	
Total R2040 Option										0.00	0	6,28
Total For R2040										11,353,183.80	140	144,52
R2044 On 02/02/2023 Bond Future			11.59041	77.96303	11.70944	77.21231		19.22		4,210,003.62	54	79,56
R2044 On 04/05/2023 Bond Future			11.70282	79.49432	11.82671	78.72590		20.02		0.00	0	
R2044 On 03/08/2023 Bond Future			11.80807	76.75828	11.93893	75.95985		20.21		0.00	0	
R2044 On 02/11/2023 Bond Future			11.90525	78.37350	12.04061	77.55935		18.53		0.00	0	
R2044 On 01/02/2024 Bond Future			12.01747	75.59065	12.16183	74.73716		18.28		0.00	0	
Total R2044 Future										4,210,003.62	54	79,56
R2044 On 02/02/2023 Bond Future	10.30	Call			72.79000	0.07279	104,780	17.61		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			9,806.65000	9.80665	9,087,920	17.61		0.00	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			279.93000	0.27993	376,960	17.59		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			6,695.81000	6.69581	6,042,120	17.59		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			549.50000	0.54950	711,290	17.94		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.15	Put			4,417.49000	4.41749	3,875,080	18.15		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Put			2,213.62000	2.21362	1,862,560	19.12		0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Call			697.10000	0.69710	889,370	18.08		0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.10	Put			4,673.32000	4.67332	4,114,870	18.08		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			763.05000	0.76305	968,130	18.14		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,467.94000	4.46794	3,922,300	18.14		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			780.20000	0.78020	988,510	18.15		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			1,446.92000	1.44692	1,191,780	19.73		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			797.52000	0.79752	1,009,170	18.17		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,367.30000	4.36730	3,828,230	18.17		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			869.75000	0.86975	1,094,550	18.22		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			4,170.45000	4.17045	3,644,530	18.22		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Call			2,154.52000	2.15452	2,554,180	19.12		0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.00	Put			5,210.67000	5.21067	4,621,740	17.94		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			2,319.40000	2.31940	2,736,060	19.22		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			2,066.36000	2.06636	1,732,300	19.22		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			2,849.72000	2.84972	3,315,080	19.53		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			1,672.86000	1.67286	1,387,500	19.53		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			3,229.32000	3.22932	3,724,900	19.73		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,690.92000	2.69092	3,075,950	19.50		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			5,197.63000	5.19763	4,814,240	19.50		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			5,353.20000	5.35320	5,893,280	20.90		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,822.13000	2.82213	2,593,790	20.90		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			2,636.92000	2.63692	3,017,510	19.47		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			5,273.62000	5.27362	4,885,790	19.47		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,663.85000	2.66385	3,046,760	19.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			5,235.51000	5.23551	4,850,000	19.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			3,633.87000	3.63387	4,085,140	20.02		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			4,108.14000	4.10814	3,790,990	20.02		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			4,461.75000	4.46175	4,960,900	20.46		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			3,408.20000	3.40820	3,138,930	20.46		0.00	0	4,10
R2044 On 03/08/2023 Bond Future	12.16	Put			4,182.70000	4.18270	3,933,200	20.45		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			5,533.94000	5.53394	6,084,280	20.47		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			4,157.65000	4.15765	3,909,560	20.47		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			5,466.48000	5.46648	6,014,010	20.44		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			4,207.65000	4.20765	3,956,750	20.44		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			5,500.30000	5.50030	6,049,230	20.45		0.00	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
R2044	On	02/11/2023	Bond Future	11.56	Call		3,902.50000	3.90250	4,363,320	18.03	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,860.82000	6.86082	6,507,490	18.03	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		3,929.52000	3.92952	4,392,230	18.04	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,824.34000	6.82434	6,472,900	18.04	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,875.28000	3.87528	4,334,480	18.01	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,897.19000	6.89719	6,542,240	18.01	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		5,382.39000	5.38239	5,100,420	18.30	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6,042.90000	6.04290	6,615,710	18.32	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		5,356.16000	5.35616	5,075,480	18.32	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6,074.75000	6.07475	6,648,530	18.33	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		5,330.38000	5.33038	5,050,670	18.33	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6,011.42000	6.01142	6,582,940	18.30	0.00	0	
Total R2044 Option											0.00	0	24,65
Total For R2044											4,210,003.62	54	104,22
R2048	On	02/02/2023	Bond Future			11.43512	81.82082	11.56929	80.94098	18.83	6,545,665.60	80	247,66
R2048	On	04/05/2023	Bond Future			11.53785	78.96744	11.67733	78.06740	20.74	0.00	0	10,94
R2048	On	03/08/2023	Bond Future			11.63408	80.56621	11.78091	79.63337	19.81	0.00	0	
R2048	On	02/11/2023	Bond Future			11.72407	77.83691	11.87592	76.88555	18.54	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.82557	79.46080	11.98673	78.46735	16.99	0.00	0	
Total R2048 Future											6,545,665.60	80	271,60
R2048	On	02/02/2023	Bond Future	10.40	Call		149.64000	0.14964	217,650	17.24	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		8,449.81000	8.44981	7,637,980	17.24	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		784.78000	0.78478	1,026,420	17.91	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		4,642.44000	4.64244	4,004,240	17.91	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		897.87000	0.89787	1,163,280	18.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,333.24000	4.33324	3,718,810	18.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		2,374.77000	2.37477	2,862,760	19.03	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put		2,175.83000	2.17583	1,783,980	19.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,733.28000	2.73328	3,259,330	19.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		1,892.77000	1.89277	1,538,980	19.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		917.68000	0.91768	1,187,060	18.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,283.03000	4.28303	3,672,570	18.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		937.87000	0.93787	1,211,240	18.05	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,233.32000	4.23332	3,626,850	18.05	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		978.88000	0.97888	1,260,380	18.09	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		4,134.83000	4.13483	3,536,490	18.09	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,879.47000	2.87947	3,336,680	20.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,088.43000	5.08843	4,645,600	20.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,908.56000	2.90856	3,368,270	20.07	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 04/05/2023 Bond Future	11.35	Put			5,050.43000	5.05043	4,610,100	20.07		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			2,850.71000	2.85071	3,305,230	20.04		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			5,126.85000	5.12685	4,681,330	20.04		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			6,040.69000	6.04069	6,687,200	20.34		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,080.76000	4.08076	3,794,430	20.34		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,076.51000	6.07651	6,724,600	20.35		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,056.61000	4.05661	3,771,860	20.35		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,005.18000	6.00518	6,650,110	20.32		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,105.31000	4.10531	3,817,400	20.32		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,980.05000	3.98005	4,615,880	18.21		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,505.26000	6.50526	6,189,730	18.21		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,008.02000	4.00802	4,646,690	18.22		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,467.63000	6.46763	6,154,940	18.22		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,952.17000	3.95217	4,585,150	18.20		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,543.07000	6.54307	6,224,690	18.20		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			6,129.88000	6.12988	6,759,110	17.17		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			5,146.53000	5.14653	4,782,310	17.17		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			6,163.13000	6.16313	6,793,950	17.18		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			5,120.29000	5.12029	4,757,660	17.18		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			6,096.69000	6.09669	6,724,330	17.16		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			5,172.91000	5.17291	4,807,100	17.16		0.00	0	
Total R2048 Option										0.00	0	5,80
Total For R2048										6,545,665.60	80	277,40
R209 On 02/02/2023 Bond Future			11.35136	67.80416	11.49073	67.10903		17.21		8,678,932.48	128	25,70
R209 On 04/05/2023 Bond Future			11.46230	65.98339	11.60724	65.27205		18.78		0.00	0	2,60
R209 On 03/08/2023 Bond Future			11.56162	67.35090	11.71422	66.61298		17.93		0.00	0	
R209 On 02/11/2023 Bond Future			11.66164	65.61506	11.81961	64.86244		16.54		0.00	0	
R209 On 01/02/2024 Bond Future			11.77474	66.95272	11.94265	66.16563		15.05		0.00	0	
Total R209 Future										8,678,932.48	128	28,30
R209 On 02/02/2023 Bond Future	10.78	Call			423.84000	0.42384	572,250	16.10		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Put			4,080.47000	4.08047	3,533,750	16.10		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Call			434.36000	0.43436	585,460	16.11		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			4,037.56000	4.03756	3,493,530	16.11		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			445.07000	0.44507	598,880	16.12		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			3,994.91000	3.99491	3,453,590	16.12		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			5,609.16000	5.60916	6,216,480	20.45		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			1,459.28000	1.45928	1,355,260	20.45		0.00	0	8,50
R209 On 04/05/2023 Bond Future	11.10	Call			1,819.91000	1.81991	2,188,780	18.18		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			4,357.92000	4.35792	4,015,450	18.18		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	04/05/2023	Bond Future	11.11	Call		1,839.35000	1.83935	2,210,760	18.20	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,326.00000	4.32600	3,986,070	18.20	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		2,699.70000	2.69970	3,160,450	18.78	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		3,224.96000	3.22496	2,974,370	18.78	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		465.87000	0.46587	591,330	17.46	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		9,003.84000	9.00384	8,417,960	17.46	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,632.06000	1.63206	1,974,750	18.04	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,686.78000	4.68678	4,318,130	18.04	0.00	0	6,25
R209	On	04/05/2023	Bond Future	11.09	Call		1,800.59000	1.80059	2,166,910	18.17	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,390.03000	4.39003	4,045,010	18.17	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,350.88000	4.35088	4,840,540	18.20	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,233.52000	3.23352	2,985,260	18.20	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,296.82000	4.29682	4,783,790	18.18	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,273.18000	3.27318	3,022,230	18.18	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,323.72000	4.32372	4,812,030	18.19	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,253.19000	3.25319	3,003,580	18.19	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,828.38000	2.82838	3,294,280	16.11	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,102.06000	5.10206	4,815,340	16.11	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,787.58000	2.78758	3,248,840	16.09	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,160.55000	5.16055	4,869,190	16.09	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,807.94000	2.80794	3,271,520	16.10	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,131.24000	5.13124	4,842,200	16.10	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		4,686.24000	4.68624	5,165,720	15.20	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,778.01000	3.77801	3,470,400	15.20	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,634.76000	4.63476	5,111,630	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,817.75000	3.81775	3,507,530	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,660.61000	4.66061	5,138,790	15.19	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,797.96000	3.79796	3,489,050	15.19	0.00	0	
Total R209 Option											0.00	0	16,25
Total For R209											8,678,932.48	128	44,50
R210	On	02/02/2023	Bond Future			221.06344	221.06344	220.64574	220.64574		0.00	0	37
R210	On	04/05/2023	Bond Future			222.37045	222.37045	221.93701	221.93701		0.00	0	
R210	On	03/08/2023	Bond Future			227.02807	227.02807	226.54568	226.54568		0.00	0	
R210	On	02/11/2023	Bond Future			228.68505	228.68505	228.19013	228.19013		0.00	0	
R210	On	01/02/2024	Bond Future			233.40109	233.40109	232.83040	232.83040		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37
R213	On	02/02/2023	Bond Future			10.72058	83.33941	10.86609	82.67214	11.52	0.00	0	36,30
R213	On	04/05/2023	Bond Future			10.83897	81.42305	10.99174	80.73961	13.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/08/2023			10.94485	83.10994	11.10804	82.39781		12.54	0.00	0	
R213	On	02/11/2023			11.05729	81.30320	11.22799	80.57707		11.19	0.00	0	
R213	On	01/02/2024			11.19411	82.96125	11.37903	82.19675		10.13	0.00	0	
Total R213 Future											0.00	0	36,34
R213	On	02/02/2023	9.16	Call			2.45000	0.00245	2,660	8.66	0.00	0	47
R213	On	02/02/2023	9.16	Put			8,293.75000	8.29375	7,626,690	8.66	0.00	0	
R213	On	02/02/2023	10.01	Call			116.49000	0.11649	189,740	9.42	0.00	0	
R213	On	02/02/2023	10.01	Put			4,146.63000	4.14663	3,552,610	9.42	0.00	0	47
R213	On	02/02/2023	10.21	Call			255.37000	0.25537	400,540	10.02	0.00	0	
R213	On	02/02/2023	10.22	Put			3,282.41000	3.28241	2,764,520	10.05	0.00	0	
R213	On	02/02/2023	10.23	Call			273.78000	0.27378	427,410	10.08	0.00	0	
R213	On	02/02/2023	10.23	Put			3,243.92000	3.24392	2,730,280	10.08	0.00	0	
R213	On	02/02/2023	10.35	Call			403.74000	0.40374	609,930	10.42	0.00	0	
R213	On	02/02/2023	10.35	Put			2,802.89000	2.80289	2,341,810	10.42	0.00	0	47
R213	On	02/02/2023	10.21	Put			3,321.17000	3.32117	2,799,070	10.02	0.00	0	
R213	On	02/02/2023	10.43	Call			509.74000	0.50974	753,220	10.65	0.00	0	97
R213	On	02/02/2023	10.43	Put			2,531.01000	2.53101	2,107,220	10.65	0.00	0	
R213	On	02/02/2023	12.20	Call			5,954.89000	5.95489	6,601,270	14.80	0.00	0	
R213	On	02/02/2023	12.20	Put			156.99000	0.15699	136,100	14.80	0.00	0	97
R213	On	02/02/2023	10.22	Call			264.46000	0.26446	413,840	10.05	0.00	0	
R213	On	04/05/2023	10.74	Call			2,038.25000	2.03825	2,391,950	12.89	0.00	0	
R213	On	04/05/2023	10.74	Put			3,168.44000	3.16844	2,838,700	12.89	0.00	0	
R213	On	04/05/2023	10.75	Call			2,057.90000	2.05790	2,414,320	12.90	0.00	0	
R213	On	04/05/2023	10.75	Put			3,142.80000	3.14280	2,815,780	12.90	0.00	0	
R213	On	04/05/2023	10.73	Call			2,018.73000	2.01873	2,369,890	12.89	0.00	0	
R213	On	04/05/2023	10.73	Put			3,194.23000	3.19423	2,861,950	12.89	0.00	0	
R213	On	03/08/2023	11.61	Put			2,340.46000	2.34046	2,172,590	13.14	0.00	0	
R213	On	03/08/2023	11.62	Call			4,508.05000	4.50805	5,053,700	13.15	0.00	0	
R213	On	03/08/2023	11.62	Put			2,325.50000	2.32550	2,159,020	13.15	0.00	0	
R213	On	03/08/2023	11.63	Call			4,535.04000	4.53504	5,081,820	13.16	0.00	0	
R213	On	03/08/2023	11.63	Put			2,310.63000	2.31063	2,145,280	13.16	0.00	0	
R213	On	03/08/2023	11.61	Call			4,481.11000	4.48111	5,025,370	13.14	0.00	0	
R213	On	02/11/2023	11.11	Call			3,019.81000	3.01981	3,485,860	11.07	0.00	0	
R213	On	02/11/2023	11.11	Put			3,520.83000	3.52083	3,260,750	11.07	0.00	0	
R213	On	02/11/2023	11.12	Call			3,041.39000	3.04139	3,509,520	11.08	0.00	0	
R213	On	02/11/2023	11.12	Put			3,499.79000	3.49979	3,241,790	11.08	0.00	0	
R213	On	02/11/2023	11.13	Call			3,063.34000	3.06334	3,532,940	11.09	0.00	0	
R213	On	02/11/2023	11.13	Put			3,479.15000	3.47915	3,222,620	11.09	0.00	0	
R213	On	01/02/2024	11.72	Put			2,958.13000	2.95813	2,687,730	10.53	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R213	On	01/02/2024	Bond Future	11.70	Call		4,294.39000	4.29439	4,786,000	10.52		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		2,989.20000	2.98920	2,716,310	10.52		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,319.05000	4.31905	4,811,900	10.53		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,973.63000	2.97363	2,701,980	10.53		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,343.75000	4.34375	4,837,850	10.53		0.00	0	
Total R213 Option												0.00	0	3,25
Total For R213												0.00	0	39,55
R214	On	02/02/2023	Bond Future			11.46374	65.34854	11.59790	64.64719	18.82		4,574,397.80	70	71,03
R214	On	04/05/2023	Bond Future			11.56489	63.33279	11.70410	62.61527	20.66		0.00	0	
R214	On	03/08/2023	Bond Future			11.65650	64.64509	11.80272	63.90138	19.75		0.00	0	
R214	On	02/11/2023	Bond Future			11.75080	62.70404	11.90188	61.94551	18.80		0.00	0	
R214	On	01/02/2024	Bond Future			11.85967	63.98249	12.01990	63.19027	17.31		0.00	0	
Total R214 Future												4,574,397.80	70	71,03
R214	On	02/02/2023	Bond Future		Call			0.00000	0.00000	0,000	17.27	0.00	0	
R214	On	02/02/2023	Bond Future		Put			35,352.81000	35.35281	34,651,460	17.27	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call			83.41000	0.08341	123,210	17.23	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put			7,423.17000	7.42317	6,761,620	17.23	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call			447.46000	0.44746	625,860	17.76	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put			3,500.11000	3.50011	3,033,520	18.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			682.02000	0.68202	920,450	18.04	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,459.47000	3.45947	2,996,550	18.04	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put			3,378.91000	3.37891	2,923,430	18.08	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call			1,777.65000	1.77765	2,203,040	19.02	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.60	Put			1,766.77000	1.76677	1,490,810	19.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call			569.31000	0.56931	778,880	17.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put			3,793.05000	3.79305	3,301,270	17.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			667.14000	0.66714	901,900	18.02	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put			4,235.81000	4.23581	3,712,860	17.76	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			2,358.34000	2.35834	2,844,040	19.42	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put			1,324.87000	1.32487	1,109,220	19.42	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			697.05000	0.69705	939,150	18.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,419.04000	3.41904	2,959,790	18.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			712.30000	0.71230	958,170	18.08	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,295.10000	2.29510	2,656,530	20.01	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			4,092.67000	4.09267	3,736,580	20.01	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,318.20000	2.31820	2,681,610	20.03	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			4,062.38000	4.06238	3,708,270	20.03	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,341.25000	2.34125	2,706,650	20.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			4,032.11000	4.03211	3,679,990	20.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	03/08/2023	Bond Future	12.16	Put		3,198.22000	3.19822	2,973,220	20.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,899.99000	4.89999	5,416,190	20.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,236.84000	3.23684	3,009,330	20.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,928.76000	4.92876	5,446,210	20.36	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,217.38000	3.21738	2,991,120	20.36	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,957.76000	4.95776	5,476,470	20.38	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,206.99000	3.20699	3,639,840	18.20	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,414.82000	5.41482	5,089,140	18.20	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,162.98000	3.16298	3,592,540	18.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,476.05000	5.47605	5,147,080	18.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,184.94000	3.18494	3,616,040	18.19	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,445.36000	5.44536	5,117,930	18.19	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,300.94000	4.30094	4,017,130	17.49	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		4,959.11000	4.95911	5,468,760	17.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,279.39000	4.27939	3,996,820	17.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		4,906.01000	4.90601	5,413,170	17.48	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,322.60000	4.32260	4,037,540	17.48	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		4,932.53000	4.93253	5,440,940	17.49	0.00	0	
Total R214 Option											0.00	0	4,60
Total For R214											4,574,397.80	70	75,63
Total for Bond											697,111,942.77	8,301	1,564,20
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
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	

Contract 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 R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 02/02/2023 GOVI			849.56600	849.56600	842.64700	842.64700				0.00	0	84
GOVI On 04/05/2023 GOVI			866.24500	866.24500	859.15800	859.15800				0.00	0	
GOVI On 03/08/2023 GOVI			884.18400	884.18400	876.79600	876.79600				0.00	0	
GOVI On 02/11/2023 GOVI			902.77000	902.77000	895.23500	895.23500				0.00	0	
GOVI On 01/02/2024 GOVI			921.20000	921.20000	913.25500	913.25500				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			81,730.00000	8.17300	12,540,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			81,830.00000	8.18300	12,640,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			81,930.00000	8.19300	12,740,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			62,780.00000	6.27800	133,650,000			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			62,980.00000	6.29800	133,850,000			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			62,880.00000	6.28800	133,750,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	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 Intert
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			395,660.00000	39.56600	469,540,000		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			395,860.00000	39.58600	469,740,000		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			395,760.00000	39.57600	469,640,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			94,250.00000	9.42500	169,600,000		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			94,150.00000	9.41500	169,500,000		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			94,350.00000	9.43500	169,700,000		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			332,650.00000	33.26500	412,100,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			332,550.00000	33.25500	412,000,000		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			332,750.00000	33.27500	412,200,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	84
Total for GOVI												0.00	0	84
AL37	On	02/02/2023	Index Future			854.61500	854.61500	851.39000	851.39000			0.00	0	
AL37	On	04/05/2023	Index Future			871.39300	871.39300	868.07200	868.07200			0.00	0	
AL37	On	03/08/2023	Index Future			889.43900	889.43900	885.89400	885.89400			0.00	0	
AL37	On	02/11/2023	Index Future			908.13600	908.13600	904.52400	904.52400			0.00	0	
AL37	On	01/02/2024	Index Future			926.67500	926.67500	922.73100	922.73100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			985.04400	985.04400	977.38100	977.38100			0.00	0	
AL7T	On	04/05/2023	Index Future			1,004.38300	1,004.38300	996.53100	996.53100			0.00	0	
AL7T	On	03/08/2023	Index Future			1,025.18300	1,025.18300	1,016.99000	1,016.99000			0.00	0	
AL7T	On	02/11/2023	Index Future			1,046.73300	1,046.73300	1,038.37700	1,038.37700			0.00	0	
AL7T	On	01/02/2024	Index Future			1,068.10200	1,068.10200	1,059.27800	1,059.27800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			861.73100	861.73100	854.73300	854.73300			0.00	0	1
ALBI	On	04/05/2023	Index Future			878.64900	878.64900	871.48100	871.48100			0.00	0	
ALBI	On	03/08/2023	Index Future			896.84500	896.84500	889.37200	889.37200			0.00	0	
ALBI	On	02/11/2023	Index Future			915.69800	915.69800	908.07500	908.07500			0.00	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
ALBI On 01/02/2024 Index Future			934.39200	934.39200	926.35400	926.35400				0.00	0	
Total ALBI Future										0.00	0	11
Total For ALBI										0.00	0	11
IGOV On 02/02/2023 Index Future			318.57600	318.57600	315.52700	315.52700				0.00	0	61
IGOV On 04/05/2023 Index Future			324.90800	324.90800	321.78600	321.78600				0.00	0	
IGOV On 03/08/2023 Index Future			331.71200	331.71200	328.46800	328.46800				0.00	0	
IGOV On 02/11/2023 Index Future			338.76000	338.76000	335.44900	335.44900				0.00	0	
IGOV On 01/02/2024 Index Future			345.74800	345.74800	342.27400	342.27400				0.00	0	
Total IGOV Future										0.00	0	61
Total For IGOV										0.00	0	61
Total for Index										0.00	0	71
JIBAR F On 21/12/2022 Jibar Future			7.26500	92.73500	7.27000	92.73000				0.00	0	6
JIBAR F On 18/01/2023 Jibar Future			7.30000	92.70000	7.34000	92.66000				0.00	0	
JIBAR F On 15/02/2023 Jibar Future			7.67500	92.32500	7.75000	92.25000				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.70000	92.30000	7.78000	92.22000				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.83000	92.17000	7.93500	92.06500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.84000	92.16000	7.97000	92.03000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.90500	92.09500	8.05500	91.94500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.90000	92.10000	8.09500	91.90500				0.00	0	1
JIBAR F On 20/12/2023 Jibar Future			7.86500	92.13500	8.09500	91.90500				0.00	0	21
JIBAR F On 20/03/2024 Jibar Future			7.83500	92.16500	8.09000	91.91000				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.83500	92.16500	8.09000	91.91000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.82000	92.18000	8.08500	91.91500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										697,111,942.77	8,301	1,566,26
ABCPI3 On 07/12/2023 Spot Bond			5.17000	321.54409	5.17000	321.48923				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.02444				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.80095				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.94500	98.88309	9.94500	103.66782				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.07000	85.46038	12.07000	90.08660				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.48722				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.45563				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.00020				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.40715				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.59502				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.90098				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.30050				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.88380				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.72197				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.15729				0.00	0	
Total ABFN29 SPOT										0.00	0	

Contract 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 ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.33970				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.03966				0.00	0	50,000,00
Total ABFN32 SPOT										0.00	0	50,000,00
Total For ABFN32										0.00	0	50,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.12480				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.30666				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.40508				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.85039				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.28834				0.00	0	130,000,00
Total ABFN40 SPOT										0.00	0	130,000,00
Total For ABFN40										0.00	0	130,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.06282				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.65719				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.34483				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.36282				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.81874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.42200				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.43713				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.58197				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.50393				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.79889				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.59136				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.64876				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.66574				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.67995				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.25355				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.65164				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.67525				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.47640				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	99.86809				0.00	0	290,000,00
Total ABGN01 SPOT										0.00	0	290,000,00
Total For ABGN01										0.00	0	290,000,00
ABGN0 On 27/06/2027 Spot Bond					0.00000	99.92801				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	99.86366				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.57404				0.00	0	100,000,00
Total ABJ01 SPOT										0.00	0	100,000,00
Total For ABJ01										0.00	0	100,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.56855				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.33430				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.96734				0.00	0	5,000,000,00
Total ABJ04 SPOT										0.00	0	5,000,000,00
Total For ABJ04										0.00	0	5,000,000,00
ABJ05 On 30/03/2027 Spot Bond					0.00000	102.05708				0.00	0	5,000,000,00
Total ABJ05 SPOT										0.00	0	5,000,000,00
Total For ABJ05										0.00	0	5,000,000,00
ABKI04 On 13/03/2024 Spot Bond			8.07000	8.07000	8.07000	158.06323				0.00	0	465,000,00
Total ABKI04 SPOT										0.00	0	465,000,00
Total For ABKI04										0.00	0	465,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	58.94261	100.00000	58.80892				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.80000	3.80000	3.80000	164.82725				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	210.46702				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.33500	5.33500	5.33500	229.22320				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.91000	8.91000	8.91000	102.10534				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.86000	8.86000	8.86000	105.37420				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.27500	103.88541	9.27500	103.85940				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.27000	106.39842	9.27000	106.37180				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.88000	103.71517	7.88000	103.69303				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.53500	100.14630	9.53500	100.12053			381,400,000,000.00		40,000,000	20,000,00
Total ABS7 SPOT									381,400,000,000.00		40,000,000	20,000,00
Total For ABS7									381,400,000,000.00		40,000,000	20,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.46155	100.00000	15.42696				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.82000	322.58992	4.82000	322.53788				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.73500	11.73500	11.73500	103.67724				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABX01 SPOT										0.00	0	100,000,00
Total For ABX01										0.00	0	100,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	99.97374				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.97431				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.97428				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.97428				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	195.01867				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	197.33577				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.97559				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.58230				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.71605				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.37281				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.57250				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	101.59240				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.75039				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.34143				0.00	0	301,700,00
Total AGT01 SPOT										0.00	0	301,700,00
Total For AGT01										0.00	0	301,700,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.32925				0.00	0	2,600,00
Total AGT02 SPOT										0.00	0	2,600,00
Total For AGT02										0.00	0	2,600,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.53930				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.42150				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.84458				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.29696				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.33054				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.16000	98.96307	9.16000	98.93898				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.38114				0.00	0	
Total AH2B11 SPOT										0.00	0	

Contract 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 AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.54970				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.76021				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.20835				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.54251				0.00	404,800,000	101,200,00
Total AHF5A2 SPOT										0.00	404,800,000	101,200,00
Total For AHF5A2										0.00	404,800,000	101,200,00
AHF5A On 21/08/2023 Spot Bond			9.43500	103.48857	9.43500	103.46265				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.67743				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.56525				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.59556				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.06137				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.00343				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.51589				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.56514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.59542				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.80680				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.65194				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.72228				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.58027				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.56892				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.61054				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.59616				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.26493				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.82936				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.30000	102.77833	8.30000	102.75564			166,000,000,000.00		20,000,000	670,000,000
Total AIR02 SPOT									166,000,000,000.00		20,000,000	670,000,000
Total For AIR02									166,000,000,000.00		20,000,000	670,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR04 On 29/05/2024 Spot Bond			10.15000	99.34522	10.15000	99.31805				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.28500	89.62408	12.28500	89.59457				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.72542				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.75385				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.39066				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.01000	188.97439	7.01000	188.93288				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.80432				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.24222				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.91549				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.03998				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.61661				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.68500	243.43794	5.68500	243.39304				0.00	0	
Total ASN02 SPOT										0.00	0	

Contract 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 ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			6.29500	210.86171	6.29500	210.81938				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.70000	201.92271	5.70000	201.88538				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.70000	112.37469	5.70000	112.35412				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.65808				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.97303				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.97546				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.70596				0.00	1,096,800,000	274,200,000
Total ASN278 SPOT										0.00	1,096,800,000	274,200,000
Total For ASN278										0.00	1,096,800,000	274,200,000
ASN27: On 20/08/2048 Spot Bond					0.00000	100.57652				0.00	495,600,000	123,900,000
Total ASN279 SPOT										0.00	495,600,000	123,900,000
Total For ASN279										0.00	495,600,000	123,900,000
ASN28: On 21/08/2023 Spot Bond					0.00000	100.56374				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.03631				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	99.80593				0.00	2,145,400,000	570,100,000
Total ASN291 SPOT										0.00	2,145,400,000	570,100,000
Total For ASN291										0.00	2,145,400,000	570,100,000
ASN30: On 20/12/2023 Spot Bond					0.00000	99.97575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.43111				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			5.37500	5.37500	5.37500	111.22846				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.70500	5.70500	5.70500	103.08828				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	100.09869				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.11230				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN330 On 09/05/2024 Spot Bond					0.00000	100.86200				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.56150				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.81000	110.93595	5.81000	110.91532				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	99.97542				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	99.35436				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.10030				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	99.97610				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.97610				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.47195				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.12404				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.12095				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.51806				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.82371				0.00	340,000,000	170,000,000
Total ASN381 SPOT										0.00	340,000,000	170,000,000
Total For ASN381										0.00	340,000,000	170,000,000
ASN38: On 15/03/2023 Spot Bond					0.00000	100.09520				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.09520				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	99.97511				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.28361				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.00008				0.00	1,098,000,000	274,500,000
Total ASN399 SPOT										0.00	1,098,000,000	274,500,000

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 ASN399										0.00	1,098,000,000	274,500,00
ASN40: On 20/12/2024 Spot Bond					0.00000	99.97633				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.97359				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.33700				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	102.73807				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.93204				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.93049				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.13407				0.00	0	30,000,00
Total ASN458 SPOT										0.00	0	30,000,00
Total For ASN458										0.00	0	30,000,00
ASN45: On 21/12/2026 Spot Bond					0.00000	99.94966				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.30577				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.31435				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.89500	9.89500	9.89500	103.49109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.20000	11.20000	11.20000	102.83369				2,240,000,000,000.00	200,000,000	100,000,00
Total ASN470 SPOT										2,240,000,000,000.00	200,000,000	100,000,00
Total For ASN470										2,240,000,000,000.00	200,000,000	100,000,00
ASN47(On 31/07/2023 Spot Bond					0.00000	100.96651				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.08298				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.57098				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.08123				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	120.50857				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.98500	10.98500	10.98500	102.51974				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.52685				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.10919				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.10919				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	99.97655				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN508 On 21/12/2026 Spot Bond			10.55500	95.00404	10.55500	94.97734				0.00	0	1,200,00
Total ASN508 SPOT										0.00	0	1,200,00
Total For ASN508										0.00	0	1,200,00
ASN509 On 21/12/2026 Spot Bond			9.73500	94.92317	9.73500	94.89852				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.28500	93.78914	10.28500	93.76343				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			10.28500	93.78914	10.28500	93.76343				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2024 Spot Bond			8.86000	103.84770	8.86000	103.82324				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			10.81000	104.58509	10.81000	104.55517				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			10.76000	104.56620	10.76000	104.53642				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.26000	104.27514	10.26000	104.24680				0.00	0	300,000,00
Total ASN532 SPOT										0.00	0	300,000,00
Total For ASN532										0.00	0	300,000,00
ASN538 On 31/01/2024 Spot Bond			10.26000	104.27514	10.26000	104.24680				0.00	0	300,000,00
Total ASN538 SPOT										0.00	0	300,000,00
Total For ASN538										0.00	0	300,000,00
ASN540 On 02/04/2026 Spot Bond					0.00000	101.88158				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	101.05387				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN545 On 31/07/2023 Spot Bond			10.89500	103.89456	10.89500	103.86460			2,179,000,000,000.00		200,000,000	100,000,00
Total ASN545 SPOT									2,179,000,000,000.00		200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN545										2,179,000,000,000.00	200,000,000	100,000,000
ASN55: On 31/01/2024 Spot Bond			10.98500	102.16841	10.98500	103.45864				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.84500	103.74432	10.84500	103.71455				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.18858				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.27555				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.34941				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	107.67463				0.00	780,000,000	390,000,000
Total ASN575 SPOT										0.00	780,000,000	390,000,000
Total For ASN575										0.00	780,000,000	390,000,000
ASN57: On 20/12/2022 Spot Bond					0.00000	99.97696				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	107.58511				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.74080				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.72000	103.45292	9.72000	103.42568				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.49937				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.40012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	101.12557				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.22610				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.59692				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.11501				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.21986				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	102.19471				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	93.74087				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	99.95026				0.00	20,000,000	10,000,000
Total ASN614 SPOT										0.00	20,000,000	10,000,000
Total For ASN614										0.00	20,000,000	10,000,000
ASN61 On 28/02/2024 Spot Bond					0.00000	100.63678				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	100.97688				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	99.95205				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62: On 28/02/2024 Spot Bond					0.00000	100.55851				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.80377				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.97393				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	99.97181				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.38221				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.13584				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.18147				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.54730				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	102.08883				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.53392				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.60767				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.84660				0.00	0	
Total ASN669 SPOT										0.00	0	

Contract 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 ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.74944				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.97268				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.97184				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.55944				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.53607				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	102.08010				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.04391				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.17105				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.37172				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.17077				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.97465				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.97451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.39395				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.87912				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.08274				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.64538				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	102.11067				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.11901				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.68095				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.17304				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.36341				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.14049				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.52273				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/03/2026 Spot Bond					0.00000	102.10437				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.97535				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.97507				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.70183				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.09369				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.94065				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.94309				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.98884	9.98884	9.98884	101.59811				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.11920				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.41000	10.41000	10.41000	103.66872				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.20662				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.08707				0.00	0	
Total ASN804 SPOT										0.00	0	

Contract 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 ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.08841				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	99.33909				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	99.95461				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 06/04/2025 Spot Bond					0.00000	101.88592				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 02/04/2026 Spot Bond					0.00000	101.77433				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.47088				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.97994				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	97.70570				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	101.53964				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.79928				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.79546				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	101.68097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.49230				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.49230				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.20675				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.03411				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.27882				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.27080				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.27080				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.26276				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	108.11095				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.18949				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.18284				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	99.97545				0.00	2,000,000,000	1,000,000,000
Total ASN851 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ASN851										0.00	2,000,000,000	1,000,000,000
ASN85: On 20/06/2025 Spot Bond					0.00000	99.97502				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.52280				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.46711				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	101.08302				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	110.02793				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	104.72264				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.24401				0.00	0	
Total ASN864 SPOT										0.00	0	

Contract 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 ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.24401				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.21588				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.11958				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.11958				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	102.04968				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	99.95274				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	99.97185				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	99.97212				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.04864				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.25404				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.42760				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	99.73797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	100.10188				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			11.43500	109.02395	11.43500	104.59809				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN900 On 20/06/2027 Spot Bond					0.00000	99.97240				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	101.02064				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	99.97564				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN910 On 31/07/2027 Spot Bond					0.00000	100.53299				0.00	100,000,000	50,000,000
Total ASN913 SPOT										0.00	100,000,000	50,000,000
Total For ASN913										0.00	100,000,000	50,000,000
ASN913 On 31/08/2027 Spot Bond					0.00000	100.54317				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	100.53299				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	100.52281				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	100.52790				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	100.53554				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN92(On 31/08/2027 Spot Bond					0.00000	100.52790				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92(On 31/08/2027 Spot Bond					0.00000	100.53554				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	99.97047				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	99.96961				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93(On 20/12/2025 Spot Bond					0.00000	99.97303				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93(On 06/02/2023 Spot Bond					0.00000	101.40644				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	99.95888				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	99.97123				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93(On 31/01/2030 Spot Bond					0.00000	101.13623				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	99.97302				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	99.97404				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	99.97474				0.00	0	
Total ASN943 SPOT										0.00	0	

Contract 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 ASN943										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	99.96986				0.00	0	1,250,000,00
Total ASN944 SPOT										0.00	0	1,250,000,00
Total For ASN944										0.00	0	1,250,000,00
ASN94 On 20/06/2027 Spot Bond					0.00000	99.97565				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95 On 20/06/2027 Spot Bond					0.00000	99.97545				0.00	0	6,000,000,00
Total ASN950 SPOT										0.00	0	6,000,000,00
Total For ASN950										0.00	0	6,000,000,00
ASN95 On 31/08/2027 Spot Bond					0.00000	100.52281				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	101.11292				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	99.97165				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	99.97451				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	99.97633				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	100.62174				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	66.38637				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.70629				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.44500	100.13195	7.44500	100.11184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.37183				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.26112				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.43047				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.76098				0.00	0	1,000,000,00
Total BAW38 SPOT										0.00	0	1,000,000,00
Total For BAW38										0.00	0	1,000,000,00
BAWGL On 22/08/2025 Spot Bond					0.00000	100.54831				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.70140				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.18500	12.18500	12.18500	102.61942				0.00	0	200,000,00
Total BAYA72 SPOT										0.00	0	200,000,00
Total For BAYA72										0.00	0	200,000,00
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.59555				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.47307				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.66338				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.89224				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.58701				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	102.48593				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.60332				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.68867				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.74574				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.55589				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	102.32321				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	102.37728				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	102.32269				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	103.11673				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	102.30101				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.48627				0.00	0	
Total BAYA96 SPOT										0.00	0	

Contract 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 BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.48708				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.48617				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	102.41004				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	102.75891				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.93524				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.81382				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.75927				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.73769				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.75891				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	102.75927				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	100.73964				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.29000	9.29000	9.29000	96.53043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.99100				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.94274				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.80953				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.82403				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	77.71450				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond					0.00000	100.14992				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.70052				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.10948				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.08749				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			8.34000	101.98788	8.34000	101.96486				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.52564				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.37837				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	99.82354				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	99.81948				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.16699				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.66203				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.09600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.30900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	68.38100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.14700				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.67292				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.48707				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.53928				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.66375				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.56572				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.94534				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.65578				0.00	2,000,000,000	2,000,000,000
Total BPPF32 SPOT										0.00	2,000,000,000	2,000,000,000
Total For BPPF32										0.00	2,000,000,000	2,000,000,000
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.83503				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.69898				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.68897				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	99.75757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.18426				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	100.61565				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.60248				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.87627				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.82880				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.50584				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.78500	101.74114	8.78500	101.71725				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.08500	103.67691	9.08500	103.65160				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.63500	105.92868	9.63500	105.90116				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.67500	10.67500	10.67500	102.47367				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.30702				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	100.63160				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.66231				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.57459				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.65029				0.00	0	400,000,0€
Total CGR51 SPOT										0.00	0	400,000,0€
Total For CGR51										0.00	0	400,000,0€
CGR52 On 30/06/2025 Spot Bond					0.00000	102.32999				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.81151	4.77000	102.81400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.67600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.90788				0.00	0	30,000,0€
Total CLN345 SPOT										0.00	0	30,000,0€
Total For CLN345										0.00	0	30,000,0€
CLN362 On 20/03/2024 Spot Bond			9.35500	104.00002	9.35500	103.97376				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	108.18255	8.70700	106.67400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.12762				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.42727				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.27500	101.79290	11.27500	101.76206				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.01261	6.50000	105.69800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.89100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.50000	156.13658	6.50000	156.10468				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.61000	149.72873	8.61000	149.68987				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.00000	104.60618	9.00000	104.58074				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.62932				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.68741				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.34503				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	99.97321				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	100.09858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	101.07619				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.64192				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.16749				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.51526				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.22779				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.42629				0.00	60,000,000	30,000,000
Total CLN525 SPOT										0.00	60,000,000	30,000,000
Total For CLN525										0.00	60,000,000	30,000,000
CLN526 On 26/04/2023 Spot Bond					0.00000	101.27956				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.20410				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.98799				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.16749				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.97448				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN534 On 18/07/2025 Spot Bond					0.00000	101.43195				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.51500	103.97725	10.51500	103.94830				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	101.05928				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.19711				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.60362				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	152.61300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.59230				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.98500	103.37249	9.98500	103.34512				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.03500	102.32014	10.03500	102.29247				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.12500	101.13178	10.12500	101.10419				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.17500	10.17500	10.17500	315.63992				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.74360				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.72515				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.51473				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.73207				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	135.26800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.82005				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.48500	100.35459	10.48500	100.22297				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.98500	101.47687	9.98500	101.44956				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.09908				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.63030				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.93408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.35174				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.78405				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.21500	100.45069	10.21500	100.42306				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.75359				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.78714				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.09670				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.97272				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.38955				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.83532				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.82964				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.00023				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2024 Spot Bond					0.00000	101.40242				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.70511				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.13596				0.00	0	30,000,00
Total CLN586 SPOT										0.00	0	30,000,00
Total For CLN586										0.00	0	30,000,00
CLN587 On 10/06/2026 Spot Bond					0.00000	103.55319				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.78000				0.00	0	30,000,00
Total CLN590 SPOT										0.00	0	30,000,00
Total For CLN590										0.00	0	30,000,00
CLN591 On 05/12/2026 Spot Bond					0.00000	101.76686				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.92000	154.77277	4.92000	124.20462				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.81225				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.98316				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.50798				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.45500	9.45500	9.45500	100.11032				0.00	0	
Total CLN597 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.76171				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.16300				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.72900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.04000	9.04000	9.04000	102.77506				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.84317				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.02974				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.23201				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.44937				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.54007				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.61500	101.16881	9.61500	101.14305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.20017				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.38199				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.29572				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.64896				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.45300				0.00	40,000,000	20,000,000
Total CLN616 SPOT										0.00	40,000,000	20,000,000
Total For CLN616										0.00	40,000,000	20,000,000
CLN617 On 20/12/2024 Spot Bond					0.00000	101.42050				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	99.97455				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.50974				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.08107				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 28/10/2024 Spot Bond					0.00000	101.50872				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	101.21206				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			7.65000	103.71744	7.65000	103.69586				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.63266				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	99.63640				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			13.06000	61.48143	13.06000	81.05454				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2024 Spot Bond					0.00000	100.81301				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.68500	100.46044	10.68500	100.43203				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.63039				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.77142				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.89888				0.00	0	
Total CLN633 SPOT										0.00	0	

Contract 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 CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.85078				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.93773				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.54235				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.62812				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.69955				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.67353				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.32595				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.54462				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.24034				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.74312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.46670				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.62812				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.62812				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	98.82500				0.00	40,000,000	20,000,000
Total CLN655 SPOT										0.00	40,000,000	20,000,000
Total For CLN655										0.00	40,000,000	20,000,000
CLN655 On 20/06/2025 Spot Bond					0.00000	99.97231				0.00	0	30,000,000
Total CLN656 SPOT										0.00	0	30,000,000
Total For CLN656										0.00	0	30,000,000
CLN656 On 13/10/2026 Spot Bond					0.00000	102.24157				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.41471				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.24800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	120.40500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN664 On 20/12/2023 Spot Bond					0.00000	145.07800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.58439				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.02705				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.72797				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.89520				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.10237				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.53844				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.68110				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.43347	5.45647	129.54443				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.45647	159.43347	5.45647	129.54527				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.69244				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.72268				0.00	0	
Total CLN677 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	99.95135				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 28/02/2023 Spot Bond					0.00000	100.51899				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	102.49024				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.28121				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	99.95292				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	99.95207				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.91130				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	99.94592				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	99.94570				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	102.26541				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 26/09/2023 Spot Bond					0.00000	101.87298				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	99.95074				0.00	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 CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.84005				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.43349				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.93369		2,291,000,000,000.00		200,000,000	100,000,000	
Total CLN698 SPOT								2,291,000,000,000.00		200,000,000	100,000,000	
Total For CLN698								2,291,000,000,000.00		200,000,000	100,000,000	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.18022				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.43984				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.76030				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.03228				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.99109		6,660,000,000,000.00		600,000,000	300,000,000	
Total CLN705 SPOT								6,660,000,000,000.00		600,000,000	300,000,000	
Total For CLN705								6,660,000,000,000.00		600,000,000	300,000,000	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.73780				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.78611				0.00	0	568,374,100
Total CLN708 SPOT										0.00	0	568,374,100
Total For CLN708										0.00	0	568,374,100
CLN708 On 26/08/2025 Spot Bond					0.00000	99.95115				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.33527				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	84.57653				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.14303				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.65396				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.95093				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.95093				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	99.95093				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.38071				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.15335				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.38456				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.70483				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.40889				0.00	0	
Total CLN722 SPOT										0.00	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 CLN722										0.00	0	
CLN72: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.41029				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	99.95362				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	99.95362				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	99.95362				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	99.95307				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	99.95307				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	99.95307				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.89153				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.92196				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.55563				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	99.95050				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73: On 11/09/2026 Spot Bond					0.00000	100.15524				0.00	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 CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.63585				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.21599				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.44438				0.00	0	1,280,000,00
Total CLN738 SPOT										0.00	0	1,280,000,00
Total For CLN738										0.00	0	1,280,000,00
CLN738 On 20/06/2026 Spot Bond					0.00000	112.02600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.36711				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.62055				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	102.17400				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	103.87096				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.50700				0.00	20,000,000	10,000,00
Total CLN744 SPOT										0.00	20,000,000	10,000,00
Total For CLN744										0.00	20,000,000	10,000,00
CLN744 On 31/01/2030 Spot Bond					0.00000	101.42409				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.53962				0.00	100,000,000	50,000,00
Total CLN746 SPOT										0.00	100,000,000	50,000,00
Total For CLN746										0.00	100,000,000	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN747 On 21/12/2022 Spot Bond					0.00000	99.95068				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.19332				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	100.16276				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.66710				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 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	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.82325				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	101.25954				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 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	
CLN757 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	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	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 CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.89444				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.82047				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.97026				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
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	100.80345				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.19226				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	95.07741				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	102.82325				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	99.89651				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	106.36250				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	102.20657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.70280				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.30256				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.55990				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.22865				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.75000	7.75000	7.75000	119.79367				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.49729				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	100.56859				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.06714				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.07378				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	103.49976				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN787 On 31/01/2027 Spot Bond					0.00000	101.10699				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.12160				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	102.04968				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	99.95488				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	102.04968				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	108.84452				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	108.67719				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.20011				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	98.44700				0.00	20,000,000	10,000,000
Total CLN791 SPOT										0.00	20,000,000	10,000,000
Total For CLN791										0.00	20,000,000	10,000,000
CLN792 On 31/01/2025 Spot Bond					0.00000	101.20011				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.14256				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.20011				0.00	0	
Total CLN795 SPOT										0.00	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 CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	102.04975				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.20011				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.20026				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.20645				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.20645				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.52527				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.64903				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.07777				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.47782				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.21320				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.52796				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.12028				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	99.95352				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.29000	96.55451	9.29000	96.53043				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	99.95313				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.43606				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 31/01/2025 Spot Bond					0.00000	101.20011				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.20033				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.21320				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.06715				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.20011				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.20033				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN82 On 31/05/2025 Spot Bond					0.00000	102.04975				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	101.20033				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.20033				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	101.19998				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.20033				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	89.63489				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	101.20011				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	104.69282				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.43445				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	101.19998				0.00	0	
Total CLN832 SPOT										0.00	0	

Contract 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 CLN832										0.00	0	
CLN83: On 31/01/2030 Spot Bond			9.58500	9.58500	9.58500	101.61036				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83: On 31/08/2025 Spot Bond					0.00000	100.52266				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83: On 31/08/2026 Spot Bond					0.00000	100.52280				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83: On 31/08/2027 Spot Bond					0.00000	100.52281				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83: On 31/08/2029 Spot Bond					0.00000	100.52271				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83: On 31/03/2027 Spot Bond					0.00000	102.04974				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83: On 20/06/2027 Spot Bond					0.00000	99.97564				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.94578				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	96.66600				0.00	20,000,000	10,000,000
Total CLN841 SPOT										0.00	20,000,000	10,000,000
Total For CLN841										0.00	20,000,000	10,000,000
CLN84: On 20/07/2026 Spot Bond					0.00000	96.03100				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	96.15300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84: On 07/09/2026 Spot Bond					0.00000	100.29074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.83368				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.85567				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	102.04975				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	102.04974				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	102.04938				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.28665				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	102.42324				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	99.97545				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	99.97428				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	99.97254				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	99.97198				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN856 On 23/09/2026 Spot Bond					0.00000	99.89057				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.78419				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	85.45158				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.20033				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	99.97406				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	99.97572				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.24480				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	115.10094				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.27000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	103.84800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.33943				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.28226				0.00	0	
Total CLN868 SPOT										0.00	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 CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.04072				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.05388				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	101.04724				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.77587				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.52266				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	99.97503				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.51472				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.51472				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	101.07765				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	101.03792				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.76171				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.75120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.38880				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.03393				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.15376				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.94547				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	83.94547				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	83.76650				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	83.91560				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.75000	5.75000	5.75000	122.69100				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	99.97275				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN892 On 20/12/2027 Spot Bond					0.00000	99.97417				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	101.20033				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	99.97468				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	100.52266				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	101.89663				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	101.60335				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.96671				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.47460				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.64000	11.64000	11.64000	101.67592				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	101.63700				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			11.07000	11.07000	11.07000	100.46393				0.00	0	
Total CLN903 SPOT										0.00	0	

Contract 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 CLN903									0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.11047			0.00	0	
Total CLN904 SPOT									0.00	0	
Total For CLN904									0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	99.97084			0.00	0	
Total CLN905 SPOT									0.00	0	
Total For CLN905									0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	99.97294			0.00	0	
Total CLN906 SPOT									0.00	0	
Total For CLN906									0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	99.96566			0.00	0	1,200,000,00
Total CLN907 SPOT									0.00	0	1,200,000,00
Total For CLN907									0.00	0	1,200,000,00
CLN907 On 20/12/2027 Spot Bond					0.00000	100.35800			0.00	0	
Total CLN908 SPOT									0.00	0	
Total For CLN908									0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	99.17800			0.00	0	
Total CLN909 SPOT									0.00	0	
Total For CLN909									0.00	0	
CLN909 On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,00	
Total CLN910 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,00	
Total For CLN910								10,000,000,000,000.00	10,000,000,000	10,000,000,00	
COJ05 On 05/06/2023 Spot Bond			9.97000	101.47367	9.97000	101.44716		0.00	0	0	
Total COJ05 SPOT								0.00	0	0	
Total For COJ05								0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			11.27500	100.44872	11.27500	100.41863		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			11.06000	99.13555	11.06000	99.10623		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			9.43500	101.81780	9.43500	101.79218		0.00	0	0	41,452,90
Total COT01 SPOT								0.00	0	0	41,452,90
Total For COT01								0.00	0	0	41,452,90
COT02 On 03/04/2028 Spot Bond			13.04500	91.51983	13.04500	91.48806		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 COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.63500	91.76908	11.63500	91.74057				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.55535				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.38500	10.38500	10.38500	100.91960				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.41146				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.73646				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.11671				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.54990				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	99.88909				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	99.80371				0.00	2,000,000,000	2,000,000,000
Total DTF002 SPOT										0.00	2,000,000,000	2,000,000,000
Total For DTF002										0.00	2,000,000,000	2,000,000,000
DTF003 On 14/09/2023 Spot Bond					0.00000	100.10571				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.10773				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23 On 27/02/2023 Spot Bond			7.10000	103.60936	7.10000	103.58948				0.00	0	40,000,000.00
Total DV23 SPOT										0.00	0	40,000,000.00
Total For DV23										0.00	0	40,000,000.00
DV23/R On 27/02/2023 Spot Bond			100.00000	88.30645	100.00000	88.10345				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	88.30645	100.00000	88.10345				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.52000	103.42337	9.52000	103.39723				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.23986	9.69000	103.21331				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.23986	9.69000	103.21331				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.58500	99.73325	10.58500	99.70531				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.68500	96.54381	11.68500	96.51402				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	103.37584	10.10000	103.34817				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.37584	10.10000	103.34817				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.34830				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.77684				0.00	0	350,000.00
Total DVF25 SPOT										0.00	0	350,000.00
Total For DVF25										0.00	0	350,000.00
DVF26 On 02/04/2026 Spot Bond					0.00000	99.50525				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.80586				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.09897				0.00	20,000,000	4,110,000,00
Total DVFB24 SPOT										0.00	20,000,000	4,110,000,00
Total For DVFB24										0.00	20,000,000	4,110,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.41172				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.74535				0.00	0	13,500,000,00
Total DVFB26 SPOT										0.00	0	13,500,000,00
Total For DVFB26										0.00	0	13,500,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.96758				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.79687				0.00	0	790,000,00
Total DVFB28 SPOT										0.00	0	790,000,00
Total For DVFB28										0.00	0	790,000,00
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.00600				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.34152				0.00	0	290,000,00
Total DVFB30 SPOT										0.00	0	290,000,00
Total For DVFB30										0.00	0	290,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.95776				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.75007				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.10546				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.91000	103.82782	8.91000	103.80282				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.94500	114.28049	5.94500	114.25853				0.00	0	
Total ECN32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.70000	100.21554	5.70000	100.19719				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	149.26963	2.25000	149.25604				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.09000	152.76030	5.09000	152.73445				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.05500	137.44456	5.05500	137.42141				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.06000	133.57864	5.06000	133.55645				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.76500	116.07723	5.76500	116.05558				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.67000	102.88295	5.67000	102.86420				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	149.26963	2.25000	149.25604				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	177.00792				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	174.13852				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	163.00243				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	135.43969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	134.50017				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	131.09732				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	121.87378				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	117.33749				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	119.20695				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	98.70844				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	101.99396				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	105.83305				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	108.82222				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	104.11285				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	107.03681				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM03 On 04/05/2024 Spot Bond			10.69500	100.44856	10.69500	100.41965				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.68500	12.68500	12.68500	92.79055				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.73500	12.73500	12.73500	96.60128				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			10.78500	10.78500	10.78500	99.26154				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.78500	10.78500	10.78500	104.09635				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.73000	12.73000	12.73000	100.13805				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.88500	11.88500	11.88500	96.45764				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.23000	15.23000	15.23000	89.17140				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.61447				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.28280				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.02925				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.42891				0.00	0	
Total EPF021 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.52743				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.29396				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.11740				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	100.16266				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	100.78534				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.11146				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.74316				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.75679				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.59711				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.99048				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	101.04974				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	99.93017				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	101.51859				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	100.85058				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT010 On 11/11/2023 Spot Bond					0.00000	100.69843				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT011 On 11/11/2025 Spot Bond					0.00000	100.73763				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT012 On 11/11/2027 Spot Bond					0.00000	100.75101				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.65871				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.68484				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.67168				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.69782				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.67197				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.68417				0.00	0	60,000.00
Total ERS3C9 SPOT										0.00	0	60,000.00
Total For ERS3C9										0.00	0	60,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.66753				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.60000	104.21878	7.60000	104.19726				0.00	0	1,000,000,00
Total ES23 SPOT										0.00	0	1,000,000,00
Total For ES23										0.00	0	1,000,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.97449	10.00000	103.94630				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.70500	96.57030	9.70500	96.54516				0.00	0	4,481,436,60
Total ES26 SPOT										0.00	0	4,481,436,60
Total For ES26										0.00	0	4,481,436,60
ES26/R On 02/04/2026 Spot Bond			7.85000	101.68516	7.85000	101.66365				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.22500	74.12414	12.36000	73.46772				0.00	0	3,940,191,20
Total ES33 SPOT										0.00	0	3,940,191,20
Total For ES33										0.00	0	3,940,191,20
ES33/R On 15/09/2033 Spot Bond			7.50000	101.97175	7.50000	101.95101				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.46000	72.56503	12.59000	71.83091				0.00	0	9,646,080,80
Total ES42 SPOT										0.00	0	9,646,080,80
Total For ES42										0.00	0	9,646,080,80
ES42/R On 25/04/2042 Spot Bond			8.50000	101.28890	8.50000	101.26574				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.72000	11.72000	11.72000	97.63945				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.35000	14.35000	14.35000	91.83806				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.05011				0.00	0	
Total EXX05 SPOT										0.00	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 EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.70124				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.04975				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.22215				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.54979				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.03819				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.63446				0.00	20,000,000	10,000,000
Total FIFG02 SPOT										0.00	20,000,000	10,000,000
Total For FIFG02										0.00	20,000,000	10,000,000
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.52880				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.55810				0.00	20,000,000	10,000,000
Total FIFG04 SPOT										0.00	20,000,000	10,000,000
Total For FIFG04										0.00	20,000,000	10,000,000
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.56544				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.34607				0.00	478,000,000	570,000,000
Total FRB24 SPOT										0.00	478,000,000	570,000,000
Total For FRB24										0.00	478,000,000	570,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.59821				0.00	220,000,000	110,900,000

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 FRB25 SPOT										0.00	220,000,000	110,900,000
Total For FRB25										0.00	220,000,000	110,900,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.42523				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.36500	102.85329	9.36500	102.82743			5,993,600,000,000.00		640,000,000	320,000,000
Total FRB27 SPOT									5,993,600,000,000.00		640,000,000	320,000,000
Total For FRB27									5,993,600,000,000.00		640,000,000	320,000,000
FRB28 On 02/12/2025 Spot Bond					0.00000	103.32441				0.00	480,000,000	240,000,000
Total FRB28 SPOT										0.00	480,000,000	240,000,000
Total For FRB28										0.00	480,000,000	240,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	102.88077				0.00	0	200,000,000
Total FRB29 SPOT										0.00	0	200,000,000
Total For FRB29										0.00	0	200,000,000
FRB30 On 19/04/2026 Spot Bond			9.28500	98.19422	9.28500	98.16975			2,228,400,000,000.00		240,000,000	121,200,000
Total FRB30 SPOT									2,228,400,000,000.00		240,000,000	121,200,000
Total For FRB30									2,228,400,000,000.00		240,000,000	121,200,000
FRB31 On 24/11/2026 Spot Bond					0.00000	101.21208				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.89709				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.93063				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	100.48415				0.00	0	2,500,000,000
Total FRB34 SPOT										0.00	0	2,500,000,000
Total For FRB34										0.00	0	2,500,000,000
FRBI23 On 07/12/2023 Spot Bond			4.79000	322.67979	4.79000	322.62800				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.82500	3.82500	3.82500	164.74370				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI28 On 31/03/2028 Spot Bond			4.75000	211.31070	4.75000	211.27699				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.32000	5.32000	5.32000	111.57940				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	222.98072			113,000,000,000.00		20,000,000	10,000,000
Total FRBI33 SPOT									113,000,000,000.00		20,000,000	10,000,000
Total For FRBI33									113,000,000,000.00		20,000,000	10,000,000
FRBI46 On 31/03/2046 Spot Bond			5.72500	94.93840	5.72500	94.92082				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.60000	97.63358	5.60000	97.61595				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.96407	8.96407	8.96407	85.09965				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.98613	8.98613	8.98613	84.20927				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.10000	5.10000	5.10000	160.55289				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.72021				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.58613				0.00	0	
Total FRC267 SPOT										0.00	0	

Contract 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 FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.12843				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			10.08400	10.08400	10.08400	103.58999				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	99.97401				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			6.57000	6.57000	6.57000	123.32711				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.98961				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	99.97600				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			6.40000	6.40000	6.40000	121.09307				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	99.97624				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.72763				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.73711				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.21721				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	101.81747				0.00	0	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 FRC300 SPOT										0.00	0	30,000,00
Total For FRC300										0.00	0	30,000,00
FRC300: On 11/11/2024 Spot Bond					0.00000	102.23983				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302: On 31/05/2024 Spot Bond					0.00000	100.53317				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303: On 06/11/2023 Spot Bond					0.00000	101.42041				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305: On 27/02/2023 Spot Bond					0.00000	100.53010				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306: On 31/05/2024 Spot Bond					0.00000	101.35066				0.00	0	30,000,00
Total FRC308 SPOT										0.00	0	30,000,00
Total For FRC308										0.00	0	30,000,00
FRC308: On 20/06/2024 Spot Bond					0.00000	99.97651				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309: On 20/12/2024 Spot Bond					0.00000	99.97419				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310: On 20/06/2024 Spot Bond					0.00000	99.97258				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 13/10/2026 Spot Bond					0.00000	101.62443				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	100.10037				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	101.09112				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC311 On 20/12/2024 Spot Bond					0.00000	99.97441				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC311 On 20/12/2026 Spot Bond					0.00000	99.97233				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	100.06090				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC321 On 20/06/2026 Spot Bond					0.00000	99.97381				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC321 On 02/04/2024 Spot Bond					0.00000	101.67759				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC321 On 20/12/2022 Spot Bond					0.00000	99.97455				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC321 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	
FRC321 On 06/11/2023 Spot Bond					0.00000	100.85112				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.76923				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC331 On 25/04/2023 Spot Bond					0.00000	102.02278				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC331 On 07/12/2023 Spot Bond					0.00000	100.50899				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC341 On 20/02/2024 Spot Bond					0.00000	100.78403				0.00	0	
Total FRC340 SPOT										0.00	0	

Contract 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 FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	99.96900				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	99.95162				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	99.97070				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	103.00630				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.38877				0.00	200,000,000	100,000,00
Total FRC348 SPOT										0.00	200,000,000	100,000,00
Total For FRC348										0.00	200,000,000	100,000,00
FRC34: On 31/07/2023 Spot Bond					0.00000	101.17672				0.00	200,000,000	100,000,00
Total FRC349 SPOT										0.00	200,000,000	100,000,00
Total For FRC349										0.00	200,000,000	100,000,00
FRC35: On 31/07/2023 Spot Bond					0.00000	101.13242				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.49749				0.00	200,000,000	100,000,00
Total FRC351 SPOT										0.00	200,000,000	100,000,00
Total For FRC351										0.00	200,000,000	100,000,00
FRC35: On 02/05/2023 Spot Bond					0.00000	101.33214				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.31372				0.00	200,000,000	100,000,00
Total FRC353 SPOT										0.00	200,000,000	100,000,00
Total For FRC353										0.00	200,000,000	100,000,00
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			40,000,000,000,000.00		400,000,000	200,000,00
Total FRC354 SPOT									10,000,000,000,000.00		400,000,000	200,000,00
Total For FRC354									10,000,000,000,000.00		400,000,000	200,000,00
FRC35: On 31/07/2023 Spot Bond					0.00000	101.22666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.19400				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.20369				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	101.21466				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.10986				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	101.79520				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.96885				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.95036				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.24834				0.00	100,000,000	50,000,000
Total FRC365 SPOT										0.00	100,000,000	50,000,000
Total For FRC365										0.00	100,000,000	50,000,000
FRC365 On 20/06/2026 Spot Bond					0.00000	91.45497				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.52093				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	90.26103				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 20/06/2026 Spot Bond					0.00000	90.41293				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.31833				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.31384				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.81041				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.38832				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.61444				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.46254				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	99.97576				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	99.88771				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	99.97359				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.65496				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.65496				0.00	0	
Total FRC385 SPOT										0.00	0	

Contract 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 FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.63309				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.63309				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.57574				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.20037				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.35418				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.77837				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.88345				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	102.15148				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.20034				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.30453				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			14.55500	14.55500	14.55500	100.11308				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.38153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.47743				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	101.55497				0.00	20,000,000	10,000,000
Total FRC400 SPOT										0.00	20,000,000	10,000,000
Total For FRC400										0.00	20,000,000	10,000,000
FRC400 On 19/01/2027 Spot Bond			10.98000	10.98000	10.98000	102.79926				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	99.96631				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	100.83231				0.00	20,000,000	10,000,000
Total FRC403 SPOT										0.00	20,000,000	10,000,000
Total For FRC403										0.00	20,000,000	10,000,000
FRC403 On 19/05/2026 Spot Bond			13.25500	13.25500	13.25500	100.25533				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.97500	10.97500	10.97500	104.99682				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	102.01119				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.68043				0.00	0	1,200,000,000
Total FRC407 SPOT										0.00	0	1,200,000,000
Total For FRC407										0.00	0	1,200,000,000
FRC407 On 23/09/2025 Spot Bond					0.00000	99.87838				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.44500	11.44500	11.44500	101.95936				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	

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 30/04/2027 Spot Bond					0.00000	101.20037				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41(On 30/04/2025 Spot Bond					0.00000	101.29268				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	100.56854				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	101.34166				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	100.60589				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41(On 31/05/2025 Spot Bond					0.00000	100.54864				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41(On 20/06/2027 Spot Bond					0.00000	102.49922				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41(On 30/04/2025 Spot Bond					0.00000	101.29256				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	100.56653				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	101.33138				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42(On 30/04/2026 Spot Bond					0.00000	101.20037				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	102.42324				0.00	0	
Total FRC421 SPOT										0.00	0	

Contract 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 FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.46859				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.46859				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.53337				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.20027				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	102.05688				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	102.16612				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	99.94603				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	101.20044				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.28795				0.00	140,000,000	70,000,000
Total FRC430 SPOT										0.00	140,000,000	70,000,000
Total For FRC430										0.00	140,000,000	70,000,000
FRC43: On 31/08/2027 Spot Bond					0.00000	100.52287				0.00	100,000,000	50,000,000
Total FRC431 SPOT										0.00	100,000,000	50,000,000
Total For FRC431										0.00	100,000,000	50,000,000
FRC43: On 31/10/2026 Spot Bond					0.00000	101.20031				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.52287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	100.54834				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.55030				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	99.97309				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.86500	9.86500	9.86500	104.48873				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	100.09869				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.09692				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/07/2025 Spot Bond					0.00000	101.29985				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC440 On 31/08/2027 Spot Bond					0.00000	100.52797				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.52797				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	99.97220				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	99.89025				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44 On 28/10/2023 Spot Bond					0.00000	101.16284				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.52287				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44 On 15/03/2028 Spot Bond					0.00000	100.10932				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.20000	107.80177	5.20000	107.78320			208,000,000,000.00	40,000,000	20,000,000	
Total FRI33 SPOT									208,000,000,000.00	40,000,000	20,000,000	
Total For FRI33									208,000,000,000.00	40,000,000	20,000,000	
FRI38 On 31/01/2038 Spot Bond			5.55000	114.37301	5.55000	114.35253			0.00	0		
Total FRI38 SPOT									0.00	0		
Total For FRI38									0.00	0		
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.46302			0.00	0		
Total FRJ23 SPOT									0.00	0		
Total For FRJ23									0.00	0		
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.10188			0.00	5,000,000,000	10,000,000,000	
Total FRJ24 SPOT									0.00	5,000,000,000	10,000,000,000	
Total For FRJ24									0.00	5,000,000,000	10,000,000,000	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.02312			0.00	0		
Total FRJ25 SPOT									0.00	0		
Total For FRJ25									0.00	0		
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.85074			0.00	0		
Total FRJ26 SPOT									0.00	0		
Total For FRJ26									0.00	0		
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.30915			0.00	0		
Total FRJ27 SPOT									0.00	0		
Total For FRJ27									0.00	0		
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.21658			0.00	0		
Total FRJ27S SPOT									0.00	0		
Total For FRJ27S									0.00	0		
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.86817			0.00	0		
Total FRJ28 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.32850				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.19399				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.93109				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.93800	4.93800	4.93800	102.93665				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.52000	5.52000	5.52000	114.75733				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.87279				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.66000	112.90343	5.66000	112.88290				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.66500	222.72951	5.66500	222.68855				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.80000	111.06581	5.80000	111.04519				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.66500	5.66500	5.66500	222.68855				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.00000	160.90318	5.00000	160.87670				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	114.96241	3.70500	114.94745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.60000	113.70219	5.60000	113.68168				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.78500	220.40872	5.78500	220.36745				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.83500	219.45023	5.83500	219.40885				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.18000	163.58651	4.18000	163.56316				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.86500	218.87751	5.86500	218.83610				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.80000	111.06581	5.80000	111.04519				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.19000	206.90148	5.19000	206.86605				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.55000	101.81556	6.55000	101.79463				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.40000	204.83449	5.40000	204.79825				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.46000	204.24827	5.46000	204.21182				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.37500	209.40939	6.37500	209.36691				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS134 On 31/01/2038 Spot Bond			6.50000	102.40237	6.50000	102.38147				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	111.04519				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.78000	111.32612	5.78000	111.30551				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.27000	206.11123	5.27000	206.07549				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.14500	213.61740	6.14500	213.57539				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.40000	204.83449	5.40000	204.79825				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.40000	204.83449	5.40000	204.79825				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.80100	210.79413	4.80100	210.76021				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.95000	161.06520	4.95000	161.03890				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.75000	201.44205	5.75000	201.40455				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.79000	201.05849	5.79000	201.02083				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.92000	161.16252	4.92000	161.13634				0.00	0	
Total FRS151 SPOT										0.00	0	

Contract 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 FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.26500	206.16053	5.26500	206.12480				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.80000	5.80000	5.80000	200.92504				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.43952				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.08223				0.00	1,064,000,000	266,000,000
Total FRS180 SPOT										0.00	1,064,000,000	266,000,000
Total For FRS180										0.00	1,064,000,000	266,000,000
FRS18: On 27/09/2025 Spot Bond					0.00000	102.00354				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	174.24266				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	140.25120				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	193.46924				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	245.42825				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.81466				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.90016				0.00	1,201,200,000	300,300,000

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 FRS199 SPOT										0.00	1,201,200,000	300,300,000
Total For FRS199										0.00	1,201,200,000	300,300,000
FRS20 On 12/08/2025 Spot Bond					0.00000	100.72996				0.00	526,400,000	131,600,000
Total FRS200 SPOT										0.00	526,400,000	131,600,000
Total For FRS200										0.00	526,400,000	131,600,000
FRS20 On 06/08/2025 Spot Bond					0.00000	100.51821				0.00	650,000,000	162,500,000
Total FRS201 SPOT										0.00	650,000,000	162,500,000
Total For FRS201										0.00	650,000,000	162,500,000
FRS20 On 14/10/2025 Spot Bond					0.00000	101.46529				0.00	618,800,000	154,700,000
Total FRS206 SPOT										0.00	618,800,000	154,700,000
Total For FRS206										0.00	618,800,000	154,700,000
FRS20 On 18/11/2024 Spot Bond					0.00000	100.60901				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	3,000,000,000
Total FRS217 SPOT										0.00	0	3,000,000,000
Total For FRS217										0.00	0	3,000,000,000
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS218 SPOT										0.00	0	0
Total For FRS218										0.00	0	0
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
Total FRS219 SPOT										0.00	0	0
Total For FRS219										0.00	0	0
FRS22 On 20/12/2024 Spot Bond					0.00000	99.97797				0.00	0	0
Total FRS220 SPOT										0.00	0	0
Total For FRS220										0.00	0	0
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	0
Total FRS221 SPOT										0.00	0	0
Total For FRS221										0.00	0	0
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	0
Total FRS223 SPOT										0.00	0	0
Total For FRS223										0.00	0	0
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	0
Total FRS224 SPOT										0.00	0	0
Total For FRS224										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
FRS22(On 21/12/2027 Spot Bond					0.00000	99.95162				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(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	
FRS22(On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.75191				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond					0.00000	124.35291				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	105.06392				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	106.29327				0.00	0	
Total FRS240 SPOT										0.00	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 FRS240										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	72.12183				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.33757				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	111.93036				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.92935				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	99.06179				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.39520				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	116.90796				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	102.61438				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	100.54456				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	102.03054				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	119.03579				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	102.04154				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS270 On 31/03/2032 Spot Bond					0.00000	102.03273				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	102.41294				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	99.93874				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.06721				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	102.12242				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.60500	10.60500	10.60500	96.96185				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	

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 28/02/2031 Spot Bond			10.60500	10.60500	10.60500	96.96185				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	101.18203				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	97.59263				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.79400	11.79400	11.79400	92.30492				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	94.82746				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	95.11955				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	100.19049				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	104.84365				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	108.07647				0.00	0	
Total FRS299 SPOT										0.00	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 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	100.68682				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
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	101.68842				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.20037				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	100.14798				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	107.28993				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.78500	9.78500	9.78500	103.14387				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS31 On 21/09/2023 Spot Bond					0.00000	99.94769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	105.01920				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.00755				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	100.22087				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.43000	4.43000	4.43000	323.71257				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.81000	325.63721	3.81000	325.59355				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.17000	4.17000	4.17000	324.49935				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.94088				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.50000	104.22478	5.50000	104.20623				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.15500	64.46763	5.15500	108.29503				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.07000	4.07000	4.07000	163.92781				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.35000	4.35000	4.35000	163.00158				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS90 On 07/12/2023 Spot Bond			5.23000	5.23000	5.23000	321.30998			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.57000	7.57000	7.57000	102.36762		25,738,000,000,000.00	3,400,000,000	3,450,000,000	
Total FRX23 SPOT								25,738,000,000,000.00	3,400,000,000	3,450,000,000	
Total For FRX23								25,738,000,000,000.00	3,400,000,000	3,450,000,000	
FRX24 On 10/12/2024 Spot Bond			8.82500	103.70582	8.82500	103.68122		0.00	0	60,000,000	
Total FRX24 SPOT								0.00	0	60,000,000	
Total For FRX24								0.00	0	60,000,000	
FRX25 On 26/07/2025 Spot Bond			9.00500	105.57106	9.00500	105.54579		0.00	0	370,000,000	
Total FRX25 SPOT								0.00	0	370,000,000	
Total For FRX25								0.00	0	370,000,000	
FRX26 On 01/10/2026 Spot Bond			9.24000	102.87548	9.24000	102.84995		0.00	0	1,086,528,300	
Total FRX26 SPOT								0.00	0	1,086,528,300	
Total For FRX26								0.00	0	1,086,528,300	
FRX27 On 07/03/2027 Spot Bond			9.28500	105.99619	9.28500	105.96961		0.00	0	170,000,000	
Total FRX27 SPOT								0.00	0	170,000,000	
Total For FRX27								0.00	0	170,000,000	
FRX28 On 26/07/2028 Spot Bond			10.06500	104.25362	10.06500	104.22580		0.00	0	30,000,000	
Total FRX28 SPOT								0.00	0	30,000,000	
Total For FRX28								0.00	0	30,000,000	
FRX30 On 31/01/2030 Spot Bond			10.54000	99.85418	10.54000	99.82631		0.00	0	580,000,000	
Total FRX30 SPOT								0.00	0	580,000,000	
Total For FRX30								0.00	0	580,000,000	
FRX31 On 21/02/2031 Spot Bond			10.67500	96.79428	10.67500	96.76693		213,500,000,000.00	20,000,000	430,000,000	
Total FRX31 SPOT								213,500,000,000.00	20,000,000	430,000,000	
Total For FRX31								213,500,000,000.00	20,000,000	430,000,000	
FRX32 On 31/03/2032 Spot Bond			10.83000	100.52028	10.83000	100.49115		0.00	0	430,000,000	
Total FRX32 SPOT								0.00	0	430,000,000	
Total For FRX32								0.00	0	430,000,000	
FRX45 On 14/04/2045 Spot Bond			11.98000	70.69982	11.98000	70.67723		0.00	0		
Total FRX45 SPOT								0.00	0		
Total For FRX45								0.00	0		
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.65194		0.00	0		
Total FS6A3 SPOT								0.00	0		

Contract 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 FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.52042				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.50141				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.51430				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.51809				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.18390				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.20839				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.25328				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	100.85883				0.00	0	7,400,000.00
Total GH5A21 SPOT										0.00	0	7,400,000.00
Total For GH5A21										0.00	0	7,400,000.00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.56346				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.58414				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.72596				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.92000	114.35144	4.92000	114.33269			98,400,000,000.00		20,000,000	10,000,000

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 GRL35 SPOT									98,400,000,000.00	20,000,000	10,000,000
Total For GRL35									98,400,000,000.00	20,000,000	10,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	101.38670			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.47900	103.06433	8.47900	103.04082			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.89963			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.79500	104.45736	7.79500	104.43542		4,053,400,000,000.00	520,000,000	260,000,000	
Total GRT21 SPOT								4,053,400,000,000.00	520,000,000	260,000,000	
Total For GRT21								4,053,400,000,000.00	520,000,000	260,000,000	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.10807			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.31173			0.00	0	
Total GRT24G SPOT									0.00	0	
Total For GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.01355			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.66569			0.00	60,000,000	30,000,000
Total GRT26G SPOT									0.00	60,000,000	30,000,000
Total For GRT26G									0.00	60,000,000	30,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	99.81360			0.00	0	20,000,000
Total GRT27 SPOT									0.00	0	20,000,000
Total For GRT27									0.00	0	20,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	100.19425			0.00	0	
Total GRT29 SPOT									0.00	0	
Total For GRT29									0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.70394			0.00	90,000,000	90,000,000
Total GRT30 SPOT									0.00	90,000,000	90,000,000
Total For GRT30									0.00	90,000,000	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT31 On 28/02/2024 Spot Bond					0.00000	100.48773				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.35122				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.68126				0.00	100,000,000	50,000,00
Total GRT33 SPOT										0.00	100,000,000	50,000,00
Total For GRT33										0.00	100,000,000	50,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	102.15698				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.86023				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.73942				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.01156				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.75717				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.02630				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.30536				0.00	0	1,594,000,00
Total GRT45 SPOT										0.00	0	1,594,000,00
Total For GRT45										0.00	0	1,594,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	101.66515				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.51320				0.00	360,000,000	180,000,00
Total GRT48 SPOT										0.00	360,000,000	180,000,00

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 GRT48									0.00	360,000,000	180,000,000
GRT49 On 10/06/2025 Spot Bond					0.00000	100.15699			0.00	0	
Total GRT49 SPOT									0.00	0	
Total For GRT49									0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.12599			0.00	0	
Total GRT50 SPOT									0.00	0	
Total For GRT50									0.00	0	
GRT51 On 14/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	70,000,000,000	35,000,000,000	
Total GRT51G SPOT								10,000,000,000,000.00	70,000,000,000	35,000,000,000	
Total For GRT51G								10,000,000,000,000.00	70,000,000,000	35,000,000,000	
GRT52 On 14/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	130,000,000,000	65,000,000,000	
Total GRT52G SPOT								10,000,000,000,000.00	130,000,000,000	65,000,000,000	
Total For GRT52G								10,000,000,000,000.00	130,000,000,000	65,000,000,000	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.73531			0.00	0	
Total GS0009 SPOT									0.00	0	
Total For GS0009									0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.50753			0.00	0	
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.72761			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.41500	9.41500	9.41500	100.61787			0.00	0	
Total H10T5 SPOT									0.00	0	
Total For H10T5									0.00	0	
H12T16 On 20/01/2023 Spot Bond					0.00000	100.83597			0.00	0	
Total H12T16 SPOT									0.00	0	
Total For H12T16									0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	102.04974			0.00	0	
Total H12T19 SPOT									0.00	0	
Total For H12T19									0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	101.52058			0.00	0	
Total H12T20 SPOT									0.00	0	
Total For H12T20									0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	101.55419			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.98741				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T26 On 30/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.00001				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	100.43489				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.81651				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.79043				0.00	60,000,000	30,000,000
Total HILB09 SPOT										0.00	60,000,000	30,000,000
Total For HILB09										0.00	60,000,000	30,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	100.20919				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.15079				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.28468				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.79150				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.80891				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	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
HWAY2 On 07/12/2023 Spot Bond			5.09000	321.78267	5.09000	321.72848			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.22000	5.22000	5.22000	322.15988			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.88500	100.51563	10.88500	100.48668			0.00	0	13,850,000,00
Total HWAY30 SPOT									0.00	0	13,850,000,00
Total For HWAY30									0.00	0	13,850,000,00
HWAY3 On 28/02/2033 Spot Bond			5.35000	76.57074	5.35000	109.04474			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.17500	85.60911	12.17500	85.58163		35,551,000,000,000.00	2,920,000,000	5,813,645,90	
Total HWAY34 SPOT								15,551,000,000,000.00	2,920,000,000	5,813,645,90	
Total For HWAY34								15,551,000,000,000.00	2,920,000,000	5,813,645,90	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.65585	100.00000	12.62799			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.24000	84.57532	12.24000	84.54803			0.00	0	4,590,000,00
Total HWAY35 SPOT									0.00	0	4,590,000,00
Total For HWAY35									0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.65175	100.00000	12.62391			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.45000	166.02292	3.50000	165.83391		583,978,871,790,000.00	169,269,238,200	582,836,963,70	
Total I2025 SPOT								13,978,871,790,000.00	169,269,238,200	582,836,963,70	
Total For I2025								13,978,871,790,000.00	169,269,238,200	582,836,963,70	
I2029 On 31/03/2029 Spot Bond			4.32900	118.13937	4.45000	117.30028		113,458,256,671,500.00	26,208,883,500	149,466,338,30	
Total I2029 SPOT								13,458,256,671,500.00	26,208,883,500	149,466,338,30	
Total For I2029								13,458,256,671,500.00	26,208,883,500	149,466,338,30	
I2033 On 28/02/2033 Spot Bond			4.61000	113.59685	4.70000	112.67254		595,511,100,930,000.00	129,178,113,000	380,876,456,40	
Total I2033 SPOT								15,511,100,930,000.00	129,178,113,000	380,876,456,40	
Total For I2033								15,511,100,930,000.00	129,178,113,000	380,876,456,40	
I2038 On 31/01/2038 Spot Bond			4.66000	127.14590	4.90000	123.52078		105,943,960,164,000.00	22,734,755,400	510,166,991,70	
Total I2038 SPOT								15,943,960,164,000.00	22,734,755,400	510,166,991,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2038									15,943,960,164,000.00	22,734,755,400	510,166,991,70
I2046 On 31/03/2046 Spot Bond			4.78000	109.93740	4.82500	109.13820			164,383,318,568,000.00	34,389,815,600	490,323,748,10
Total I2046 SPOT									164,383,318,568,000.00	34,389,815,600	490,323,748,10
Total For I2046									164,383,318,568,000.00	34,389,815,600	490,323,748,10
I2050 On 31/12/2050 Spot Bond			4.70000	113.75001	4.75000	112.74410			151,528,053,580,000.00	32,240,011,400	410,660,151,00
Total I2050 SPOT									151,528,053,580,000.00	32,240,011,400	410,660,151,00
Total For I2050									151,528,053,580,000.00	32,240,011,400	410,660,151,00
IBG01 On 07/02/2025 Spot Bond					0.00000	100.66824			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.45197			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.89000	322.38033	4.89000	322.32775			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.72329			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.77937			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.70625			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.36996			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.52540			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.59394			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.07342			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.01620				0.00	416,000,000	104,000,000
Total IBL138 SPOT										0.00	416,000,000	104,000,000
Total For IBL138										0.00	416,000,000	104,000,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.50483				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.97629				0.00	1,297,200,000	324,300,000
Total IBL145 SPOT										0.00	1,297,200,000	324,300,000
Total For IBL145										0.00	1,297,200,000	324,300,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.76162				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.52281				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.53570				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.49538				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.12461				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.99162				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.80386				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.42723				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL162 On 13/04/2024 Spot Bond					0.00000	101.35186				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.38393				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.77320				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.69922				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.22647				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.91608				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.54374				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.74096				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.09106				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.79908				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.46130				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.86100				0.00	0	
Total IBL197 SPOT										0.00	0	

Contract 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 IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.79955				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.22580				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.88627				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	99.90570				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.25735				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.24932				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.24128				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.96358				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.04732				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.58925				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.77500	6.77500	6.77500	100.37016				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.77500	6.77500	6.77500	100.36904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.77500	6.77500	6.77500	100.37645				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.77500	6.77500	6.77500	100.36410				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.71673				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.00012				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.00008				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.78500	9.78500	9.78500	99.17260				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.32699				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.55618				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			8.34500	8.34500	8.34500	100.15755				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.85072				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL224 On 17/05/2025 Spot Bond					0.00000	100.64438				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.55186				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.66959				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.72926				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.24535				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.14811				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.15202				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.95230				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.24500	9.24500	9.24500	99.23209				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	99.76409				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	99.75747				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.51965				0.00	0	
Total IBL235 SPOT										0.00	0	

Contract 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 IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.59691				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.21798				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.28917				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.38966				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	101.01131				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.05433				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.84331				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.18500	10.18500	10.18500	99.51608				0.00	0	5,200,000.00
Total IBL244 SPOT										0.00	0	5,200,000.00
Total For IBL244										0.00	0	5,200,000.00
IBL245 On 17/08/2027 Spot Bond					0.00000	100.67612				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	99.91419				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.29500	100.07438	8.29500	102.61019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.39125				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.85202				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.48215				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.24840				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.14912				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000.00	7,000,000,000	7,000,000,000	
Total IBL259 SPOT									10,000,000,000,000.00	7,000,000,000	7,000,000,000	
Total For IBL259									10,000,000,000,000.00	7,000,000,000	7,000,000,000	
IBL60 On 17/02/2024 Spot Bond			9.03000	104.78001	9.03000	104.75487			0.00	0	0	
Total IBL60 SPOT									0.00	0	0	
Total For IBL60									0.00	0	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.30694			0.00	0	0	
Total IBL98 SPOT									0.00	0	0	
Total For IBL98									0.00	0	0	
IDCG06 On 24/11/2024 Spot Bond			9.82500	100.19931	9.82500	100.17277			0.00	0	0	
Total IDCG06 SPOT									0.00	0	0	
Total For IDCG06									0.00	0	0	
IDCG08 On 13/05/2030 Spot Bond			11.28500	101.07812	11.28500	101.04536			0.00	0	0	
Total IDCG08 SPOT									0.00	0	0	
Total For IDCG08									0.00	0	0	
IDCG11 On 05/12/2026 Spot Bond			10.38500	101.75439	10.38500	101.72610			0.00	0	0	
Total IDCG11 SPOT									0.00	0	0	
Total For IDCG11									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
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.95615				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.24925				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.86409				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.84093				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.91978				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.55018				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.76003				0.00	0	13,500,000.00
Total IDCG23 SPOT										0.00	0	13,500,000.00
Total For IDCG23										0.00	0	13,500,000.00
IDCP07 On 15/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.13500	99.50063	9.13500	99.47622				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.64599				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	100.71159				0.00	0	505,000.00
Total INLV05 SPOT										0.00	0	505,000.00

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 INLV05										0.00	0	505,000,00
INLV06 On 22/01/2026 Spot Bond					0.00000	104.67763				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.89297				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	104.64571				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.13621				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.39259				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.92666				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.80209				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.92919				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.86586				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.35213				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.81858				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.82913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	102.10498				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.79588				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.72396				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.16267				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	100.50649				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.53130				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.06000	198.49132	6.06000	198.45272				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.37907				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.96000	199.43770	5.96000	199.39945				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.58717				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC145 On 06/06/2023 Spot Bond					0.00000	100.45936				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.51207				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.14346				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.23766				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.94980				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.34082				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.63312				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.72998				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.90000	99.97836	7.90000	99.95673				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.51878				0.00	0	
Total IVC190 SPOT										0.00	0	

Contract 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 IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.52500	102.60417	7.52500	102.58358				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.18063				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.95000	101.93621	7.95000	101.91425				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.19027				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.89000	101.91796	7.89000	101.89617				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.77468				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.28610				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.97763				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			8.25000	8.25000	8.25000	101.92557				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.95000	8.95000	8.95000	101.31106				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.12070				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.09606				0.00	800,000,000	400,000,000
Total IVC214 SPOT										0.00	800,000,000	400,000,000
Total For IVC214										0.00	800,000,000	400,000,000
IVC215 On 04/04/2023 Spot Bond			6.99500	6.99500	6.99500	101.29232				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.74500	100.73811	8.74500	100.71442				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.07500	101.41779	6.07500	101.32721				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.80662				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	103.53970				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.09861				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.54317				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	99.79415				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.43030				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.75500	9.75500	9.75500	100.60388				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC229 On 15/01/2024 Spot Bond					0.00000	101.62880				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.73000	8.73000	8.73000	101.71454				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	101.39690				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.50184				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.17368				0.00	0	10,000,000,00
Total IVC234 SPOT										0.00	0	10,000,000,00
Total For IVC234										0.00	0	10,000,000,00
IVZ123 On 19/01/2023 Spot Bond			7.55000	7.55000	7.55000	99.24047				0.00	0	
Total IVZ123 SPOT										0.00	0	
Total For IVZ123										0.00	0	
IVZ125 On 15/12/2022 Spot Bond			7.55000	7.55000	7.55000	7.55000				0.00	0	
Total IVZ125 SPOT										0.00	0	
Total For IVZ125										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.55000	7.55000	7.55000	98.99661				0.00	0	
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	700,000,00
Total IVZ128 SPOT										0.00	0	700,000,00
Total For IVZ128										0.00	0	700,000,00
IVZ129 On 02/02/2023 Spot Bond			7.65000	7.65000	7.65000	98.94240				0.00	0	
Total IVZ129 SPOT										0.00	0	
Total For IVZ129										0.00	0	
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	98.83992				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										0.00	0	
IVZ131 On 09/02/2023 Spot Bond			7.65000	7.65000	7.65000	98.79898				0.00	0	
Total IVZ131 SPOT										0.00	0	

Contract 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 IVZ131										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	
JPM00: On 05/07/2023 Spot Bond					0.00000	99.97263				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014: On 19/07/2024 Spot Bond					0.00000	101.50861				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015: On 01/11/2024 Spot Bond					0.00000	101.19403				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017: On 19/10/2023 Spot Bond					0.00000	101.37278				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018: On 14/04/2024 Spot Bond					0.00000	101.60080				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019: On 28/07/2024 Spot Bond					0.00000	101.11353				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020: On 15/12/2025 Spot Bond					0.00000	100.09471				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021: On 15/09/2026 Spot Bond					0.00000	101.09355				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022: On 18/02/2025 Spot Bond					0.00000	100.58715				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023: On 04/03/2027 Spot Bond					0.00000	100.33523				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024: On 12/04/2025 Spot Bond					0.00000	101.43972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.48248				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	99.79548				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	99.79047				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.57631				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.58721				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.88500	115.52545	9.88500	115.49466				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.70626				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.60241				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.51782				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.05490				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.08128				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHC01 On 19/07/2025 Spot Bond					0.00000	101.84593				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.93155				0.00	0	2,500,000.00
Total LHC02 SPOT										0.00	0	2,500,000.00
Total For LHC02										0.00	0	2,500,000.00
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.55977				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.57492				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.59006				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.00017				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.00022				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.57655				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.55519				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.03213				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.51269				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
MBF07: On 30/09/2025 Spot Bond					0.00000	101.63721				0.00	0	
Total MBF073 SPOT										0.00	0	

Contract 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 MBF073										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.47279				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.04447				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.03178				0.00	0	13,500,000.00
Total MBP045 SPOT										0.00	0	13,500,000.00
Total For MBP045										0.00	0	13,500,000.00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.79936				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.09868				0.00	9,000,000.000	4,500,000.00
Total MBP049 SPOT										0.00	9,000,000.000	4,500,000.00
Total For MBP049										0.00	9,000,000.000	4,500,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.21795				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.82820				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.13500	9.13500	9.13500	108.92924			548,100,000.000.00		60,000,000	30,000.00
Total MMIG04 SPOT									548,100,000.000.00		60,000,000	30,000.00
Total For MMIG04									548,100,000.000.00		60,000,000	30,000.00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.32089				0.00	0	2,393,200.00
Total MMIG06 SPOT										0.00	0	2,393,200.00
Total For MMIG06										0.00	0	2,393,200.00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.78563				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.05361				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.78500	98.65195	9.78500	98.62607				0.00	0	1,300.00

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 MML02 SPOT										0.00	0	1,300,00
Total For MML02										0.00	0	1,300,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.48139				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.03500	92.83684	10.03500	93.43738				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.75052				0.00	0	750,000,00
Total MML05 SPOT										0.00	0	750,000,00
Total For MML05										0.00	0	750,000,00
MML06 On 25/05/2029 Spot Bond			10.56500	98.13232	10.56500	98.10441				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.26809				0.00	20,000,000	20,000,00
Total MTN10 SPOT										0.00	20,000,000	20,000,00
Total For MTN10										0.00	20,000,000	20,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	100.84728				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.02917				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	101.45906				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.35029				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.51934				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.20115				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond					0.00000	101.38059				0.00	80,000,000	40,000,000
Total MTN20 SPOT										0.00	80,000,000	40,000,000
Total For MTN20										0.00	80,000,000	40,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	100.50627				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.88150				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.73000	99.38207	9.73000	99.35642				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.80408				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.63392				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.19744				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.94180				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.53290				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.95785				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.39716				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.26303				0.00	0	
Total MTN31 SPOT										0.00	0	

Contract 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 MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.40492				0.00	170,000,000	170,000,000
Total MTN32 SPOT										0.00	170,000,000	170,000,000
Total For MTN32										0.00	170,000,000	170,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	100.46800				0.00	260,000,000	260,000,000
Total MTN33 SPOT										0.00	260,000,000	260,000,000
Total For MTN33										0.00	260,000,000	260,000,000
MTN35 On 14/11/2027 Spot Bond					0.00000	100.69072				0.00	0	0
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.71157				0.00	0	0
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.56565				0.00	0	0
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.78572				0.00	0	0
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.55824				0.00	0	0
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	100.55836				0.00	0	0
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	100.52426				0.00	0	0
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.48071				0.00	0	0
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	99.97765				0.00	0	0
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	99.97366				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 N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	99.97028				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	99.96718				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.92000	104.50457	8.92000	104.47979				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.66500	103.54709	10.66500	103.51786				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.25662				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.99110				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.14015				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.98301				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.09008				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.46000	103.92001	8.46000	103.89623				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.84300	104.45804	8.84300	104.43348				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK17/ On 22/04/2026 Spot Bond			9.41500	103.09031	9.41500	103.06425			376,600,000,000.00	40,000,000	20,000,00
Total NBK17A SPOT									376,600,000,000.00	40,000,000	20,000,00
Total For NBK17A									376,600,000,000.00	40,000,000	20,000,00
NBK20/ On 01/06/2026 Spot Bond			9.43500	103.19924	9.43500	103.17310			0.00	0	800,00
Total NBK20A SPOT									0.00	0	800,00
Total For NBK20A									0.00	0	800,00
NBK21/ On 21/07/2027 Spot Bond			9.61000	108.08587	9.61000	108.05831			192,200,000,000.00	20,000,000	10,000,00
Total NBK21A SPOT									192,200,000,000.00	20,000,000	10,000,00
Total For NBK21A									192,200,000,000.00	20,000,000	10,000,00
NBK23/ On 19/11/2025 Spot Bond			8.26300	107.06091	8.26300	107.03697			0.00	0	500,00
Total NBK23A SPOT									0.00	0	500,00
Total For NBK23A									0.00	0	500,00
NBK24/ On 19/11/2027 Spot Bond			9.30500	107.23273	9.30500	107.20579			0.00	0	2,000,000,00
Total NBK24A SPOT									0.00	0	2,000,000,00
Total For NBK24A									0.00	0	2,000,000,00
NBK25/ On 17/02/2023 Spot Bond			8.30000	8.30000	8.30000	103.91224			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.37910			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	75.98636	100.00000	75.83649			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.16878			0.00	40,000,000	20,000,00
Total NBK26B SPOT									0.00	40,000,000	20,000,00
Total For NBK26B									0.00	40,000,000	20,000,00
NBK27/ On 10/05/2026 Spot Bond			9.23000	106.69175	9.23000	106.66516			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.40500	104.73899	8.40500	104.71556			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.37500	107.41296	9.37500	107.38622			0.00	0	
Total NBK29A SPOT									0.00	0	

Contract 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 NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.49000	104.37075	8.49000	104.34717				0.00	0	1,100,00
Total NBK30A SPOT										0.00	0	1,100,00
Total For NBK30A										0.00	0	1,100,00
NBK31 On 09/11/2023 Spot Bond			8.25000	102.02186	8.25000	101.99908				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.82957				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.21678				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.74103				0.00	80,000,000	40,000,00
Total NBK36B SPOT										0.00	80,000,000	40,000,00
Total For NBK36B										0.00	80,000,000	40,000,00
NBK4 On 28/10/2024 Spot Bond					0.00000	81.53824				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.37440				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.41341				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.76169				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.26181				0.00	0	6,000,000,00
Total NBK46B SPOT										0.00	0	6,000,000,00
Total For NBK46B										0.00	0	6,000,000,00
NBK47I On 15/02/2028 Spot Bond					0.00000	102.61322				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.16290				0.00	0	11,980,000,00

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 NBK49B SPOT										0.00	0	11,980,000,00
Total For NBK49B										0.00	0	11,980,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.35143				0.00	10,000,000,000	2,500,000,00
Total NBK50B SPOT										0.00	10,000,000,000	2,500,000,00
Total For NBK50B										0.00	10,000,000,000	2,500,000,00
NBK52I On 21/02/2024 Spot Bond					0.00000	100.85883				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.09697				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.00030				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	101.25953				0.00	0	
Total NBK55B SPOT										0.00	0	
Total For NBK55B										0.00	0	
NBK56I On 01/08/2026 Spot Bond					0.00000	101.05900				0.00	0	
Total NBK56B SPOT										0.00	0	
Total For NBK56B										0.00	0	
NBK57I On 01/08/2029 Spot Bond					0.00000	100.40243				0.00	0	7,500,000,00
Total NBK57B SPOT										0.00	0	7,500,000,00
Total For NBK57B										0.00	0	7,500,000,00
NBK58I On 24/02/2023 Spot Bond					0.00000	100.48799				0.00	0	
Total NBK58B SPOT										0.00	0	
Total For NBK58B										0.00	0	
NBK59I On 24/02/2025 Spot Bond					0.00000	100.46247				0.00	0	
Total NBK59B SPOT										0.00	0	
Total For NBK59B										0.00	0	
NBK60I On 24/02/2027 Spot Bond					0.00000	100.18822				0.00	0	
Total NBK60B SPOT										0.00	0	
Total For NBK60B										0.00	0	
NBK61I On 15/04/2024 Spot Bond					0.00000	101.25431				0.00	0	
Total NBK61B SPOT										0.00	0	
Total For NBK61B										0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.77945				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.97591				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.63000	102.67946	10.63000	102.65008				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.97604				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.28500	102.83872	10.28500	102.81024				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.97591				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.97553				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.97526				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.34437				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.34437				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.56811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.44937				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.03473				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.46803				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.69439				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.60529				0.00	152,800,000	238,200,000
Total NGL08 SPOT										0.00	152,800,000	238,200,000
Total For NGL08										0.00	152,800,000	238,200,000
NGL09 On 19/06/2026 Spot Bond					0.00000	100.87832				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.91293				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.63742				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.69874				0.00	0	1,400,000
Total NGLT1B SPOT										0.00	0	1,400,000
Total For NGLT1B										0.00	0	1,400,000
NGT103 On 25/03/2024 Spot Bond					0.00000	104.89745				0.00	0	30,000,000
Total NGT103 SPOT										0.00	0	30,000,000
Total For NGT103										0.00	0	30,000,000
NGT104 On 15/01/2025 Spot Bond					0.00000	106.01105				0.00	10,980,300,000	11,981,900,000
Total NGT104 SPOT										0.00	10,980,300,000	11,981,900,000
Total For NGT104										0.00	10,980,300,000	11,981,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10: On 22/05/2025 Spot Bond					0.00000	103.15183				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.91029				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	104.77613				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	103.85950				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	101.19801				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	103.96987				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.50449				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	100.28026				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.17379				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	100.05383				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.47274				0.00	60,000,000	3,030,000,00
Total NHM016 SPOT										0.00	60,000,000	3,030,000,00
Total For NHM016										0.00	60,000,000	3,030,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.86227				0.00	0	2,485,000,00
Total NHM018 SPOT										0.00	0	2,485,000,00

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 NHM018										0.00	0	2,485,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	103.93809				0.00	60,000,000	30,000,00
Total NHM019 SPOT										0.00	60,000,000	30,000,00
Total For NHM019										0.00	60,000,000	30,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	102.70726				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.52086				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	99.88433				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.46161				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.83500	5.83500	5.83500	219.40885				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	211.07418				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	163.31511				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.34000	5.34000	5.34000	111.45165				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.65000	5.65000	5.65000	113.01556				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.36000	4.36000	4.36000	162.96863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	271.24593	3.45000	271.21219				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	163.62939				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.41500	4.41500	4.41500	214.70793				0.00	0	240,000,00
Total NILB14 SPOT										0.00	0	240,000,00
Total For NILB14										0.00	0	240,000,00
NILB15 On 31/03/2028 Spot Bond			4.56000	213.24800	4.56000	213.21510				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.67000	88.03611	5.67000	112.75042				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.99393				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	142.92753				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.54088				0.00	621,600,000	155,400,00
Total NN022 SPOT										0.00	621,600,000	155,400,00
Total For NN022										0.00	621,600,000	155,400,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.87849				0.00	1,050,800,000	262,700,00
Total NN023 SPOT										0.00	1,050,800,000	262,700,00
Total For NN023										0.00	1,050,800,000	262,700,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.65854				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN03 On 23/11/2023 Spot Bond					0.00000	100.51575				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.50342				0.00	1,506,400,000	376,600,000
Total NN034 SPOT										0.00	1,506,400,000	376,600,000
Total For NN034										0.00	1,506,400,000	376,600,000
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	139.27281				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.57159				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.54367				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.08881				0.00	1,442,400,000	360,600,000
Total NN040 SPOT										0.00	1,442,400,000	360,600,000
Total For NN040										0.00	1,442,400,000	360,600,000
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.82230				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	171.74246				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	170.67589				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.16505				0.00	0	
Total NN05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN05										0.00	0	
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	96.27303				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.03880				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.53012				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.17068				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.85863				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.32314				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.25477				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.02698				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.11844				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.00007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.34122				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.36477				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	99.97520				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.66500	10.66500	10.66500	100.94841				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.20000	10.20000	10.20000	104.46727				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.22500	10.22500	10.22500	100.65125				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01:On 12/06/2025 Spot Bond					0.00000	101.65255				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01:On 24/06/2025 Spot Bond					0.00000	132.32000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01:On 24/06/2025 Spot Bond					0.00000	124.26000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 15/07/2025 Spot Bond					0.00000	135.02000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	132.78000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	130.43315				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 23/01/2023 Spot Bond					0.00000	101.09250				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08: On 27/01/2023 Spot Bond					0.00000	100.97520				0.00	0	
Total NNF088 SPOT										0.00	0	

Contract 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 NNF088										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.44299				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.29890				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.98197				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.58527				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.53295				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.55062				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.55791				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	108.87196				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.56219				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	100.60156				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.57246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.58670				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.48140				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			5.47000	208.53111	5.47000	208.49426				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.39500	104.27731	11.39500	104.24557				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	13.51529	100.00000	13.48522				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	100.83848				0.00	0	500,000,00
Total NTC23 SPOT										0.00	0	500,000,00
Total For NTC23										0.00	0	500,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.82350				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.34628				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.57053				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.08172				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.80271				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC35 On 07/09/2025 Spot Bond					0.00000	100.27105				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.50601				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.78673				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.03173				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.55500	107.56667	8.55500	107.54178			342,200,000,000.00	40,000,000	1,550,000,00	
Total OML07 SPOT									342,200,000,000.00	40,000,000	1,550,000,00	
Total For OML07									342,200,000,000.00	40,000,000	1,550,000,00	
OML10 On 14/09/2025 Spot Bond			8.96000	108.69066	8.96000	108.66436			0.00	0	670,000,00	
Total OML10 SPOT									0.00	0	670,000,00	
Total For OML10									0.00	0	670,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	100.68061			0.00	0	0	
Total OML11 SPOT									0.00	0	0	
Total For OML11									0.00	0	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.31384			0.00	0	0	
Total OML12 SPOT									0.00	0	0	
Total For OML12									0.00	0	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.30134			0.00	0	0	
Total OML13 SPOT									0.00	0	0	
Total For OML13									0.00	0	0	
OML14 On 23/06/2027 Spot Bond					0.00000	99.90812			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	101.06047			0.00	0	0	
Total OML15 SPOT									0.00	0	0	
Total For OML15									0.00	0	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.16585			0.00	0	0	
Total PARS01 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 Intert
Total For PARS01										0.00	0	
PARS0: On 13/12/2027 Spot Bond					0.00000	100.16858				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.32422				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.02324				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.32168				0.00	0	30,000,000,00
Total PEP03 SPOT										0.00	0	30,000,000,00
Total For PEP03										0.00	0	30,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.43969				0.00	0	12,600,000,00
Total PEP04 SPOT										0.00	0	12,600,000,00
Total For PEP04										0.00	0	12,600,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.52838				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.59497				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.47967				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.76500	105.72471	8.88500	105.28869			108,535,097,057,500.00	1,153,284,095,500	1,955,973,163,90	
Total R186 SPOT									18,535,097,057,500.00	153,284,095,500	955,973,163,90	
Total For R186									18,535,097,057,500.00	153,284,095,500	955,973,163,90	
R197 On 07/12/2023 Spot Bond			3.74500	325.83484	3.82000	325.56309			5,628,735,000,000.00	1,503,000,000	517,690,000,00	
Total R197 SPOT									5,628,735,000,000.00	1,503,000,000	517,690,000,00	
Total For R197									5,628,735,000,000.00	1,503,000,000	517,690,000,00	
R202 On 07/12/2033 Spot Bond			4.70000	242.48771	4.83500	239.56343			217,341,064,590,000.00	46,242,779,700	122,927,523,90	
Total R202 SPOT									17,341,064,590,000.00	46,242,779,700	122,927,523,90	
Total For R202									17,341,064,590,000.00	46,242,779,700	122,927,523,90	
R2023 On 28/02/2023 Spot Bond			7.30000	102.44083	7.30000	102.42063			247,470,000,000,000.00	33,900,000,000	164,105,924,90	

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 R2023 SPOT									17,470,000,000,000.00	33,900,000,000	164,105,924,90
Total For R2023									17,470,000,000,000.00	33,900,000,000	164,105,924,90
R2030 On 31/01/2030 Spot Bond			10.24500	91.92111	10.38500	91.25387			397,984,198,965,000.00	2,088,627,057,000	1,722,422,275,50
Total R2030 SPOT									17,984,198,965,000.00	088,627,057,000	722,422,275,50
Total For R2030									17,984,198,965,000.00	088,627,057,000	722,422,275,50
R2032 On 31/03/2032 Spot Bond			10.84000	86.88895	10.98000	86.14305			633,926,433,856,000.00	796,487,678,400	1,702,149,327,20
Total R2032 SPOT									13,926,433,856,000.00	796,487,678,400	702,149,327,20
Total For R2032									13,926,433,856,000.00	796,487,678,400	702,149,327,20
R2035 On 28/02/2035 Spot Bond			11.28000	86.96531	11.42000	86.13337			957,867,806,880,000.00	1,148,747,146,000	1,400,053,301,40
Total R2035 SPOT									17,867,806,880,000.00	148,747,146,000	400,053,301,40
Total For R2035									17,867,806,880,000.00	148,747,146,000	400,053,301,40
R2037 On 31/01/2037 Spot Bond			11.47000	82.72990	11.60000	81.95089			066,507,417,180,000.00	1,226,373,794,000	1,283,445,451,20
Total R2037 SPOT									16,507,417,180,000.00	226,373,794,000	283,445,451,20
Total For R2037									16,507,417,180,000.00	226,373,794,000	283,445,451,20
R2040 On 31/01/2040 Spot Bond			11.52500	84.76111	11.67500	83.79840			588,487,475,917,500.00	1,005,508,674,700	1,332,254,977,30
Total R2040 SPOT									18,487,475,917,500.00	005,508,674,700	332,254,977,30
Total For R2040									18,487,475,917,500.00	005,508,674,700	332,254,977,30
R2044 On 31/01/2044 Spot Bond			11.52500	81.53672	11.64000	80.77911			559,981,701,935,000.00	482,427,913,400	1,636,399,760,20
Total R2044 SPOT									19,981,701,935,000.00	482,427,913,400	636,399,760,20
Total For R2044									19,981,701,935,000.00	482,427,913,400	636,399,760,20
R2048 On 28/02/2048 Spot Bond			11.37500	80.99870	11.50500	80.11298			601,337,453,150,000.00	1,899,018,677,200	1,453,659,713,20
Total R2048 SPOT									11,337,453,150,000.00	899,018,677,200	453,659,713,20
Total For R2048									11,337,453,150,000.00	899,018,677,200	453,659,713,20
R209 On 31/03/2036 Spot Bond			11.28500	67.13925	11.42000	66.43918			648,171,332,827,500.00	146,049,741,500	725,545,797,70
Total R209 SPOT									18,171,332,827,500.00	146,049,741,500	725,545,797,70
Total For R209									18,171,332,827,500.00	146,049,741,500	725,545,797,70
R210 On 31/03/2028 Spot Bond			4.02000	218.86649	4.06000	218.41376			346,341,492,000.00	86,154,600	332,000,884,30
Total R210 SPOT									346,341,492,000.00	86,154,600	332,000,884,30
Total For R210									346,341,492,000.00	86,154,600	332,000,884,30
R213 On 28/02/2031 Spot Bond			10.64500	82.52215	10.78500	81.84698			596,840,510,425,500.00	1,559,120,761,900	1,199,486,637,70
Total R213 SPOT									16,840,510,425,500.00	559,120,761,900	199,486,637,70
Total For R213									16,840,510,425,500.00	559,120,761,900	199,486,637,70
R214 On 28/02/2041 Spot Bond			11.40000	64.70771	11.53000	64.00192			469,681,638,180,000.00	41,200,143,700	619,614,160,30
Total R214 SPOT									19,681,638,180,000.00	41,200,143,700	619,614,160,30
Total For R214									19,681,638,180,000.00	41,200,143,700	619,614,160,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.28416				0.00	622,800,000	155,700,00
Total RDFB14 SPOT										0.00	622,800,000	155,700,00
Total For RDFB14										0.00	622,800,000	155,700,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.60506				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.99131				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.17858				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.98997				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	99.92909				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.90292				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.67799				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	102.06509				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0: On 21/09/2025 Spot Bond					0.00000	99.95397				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0: On 21/09/2027 Spot Bond					0.00000	99.95334				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0: On 21/09/2029 Spot Bond					0.00000	99.95153				0.00	0	
Total RDFG03 SPOT										0.00	0	

Contract 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 RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	99.94982				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.23431				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.23646				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.15140				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.59237				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	100.40833				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.94959				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.03435				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.53468				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.45895				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.28493				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.17736				0.00	0	450,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED704 SPOT										0.00	0	450,000,00
Total For RED704										0.00	0	450,000,00
RED704 On 17/04/2023 Spot Bond					0.00000	102.51782				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.24225				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.64938				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.38990				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.97579				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.44323				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.29624				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00
Total RES61 SPOT										0.00	0	30,000,000,00
Total For RES61										0.00	0	30,000,000,00
RFCA1 On 20/12/2026 Spot Bond					0.00000	99.97702				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	99.97710				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	99.97596				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCB2 On 20/12/2026 Spot Bond					0.00000	99.97624				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	99.97470				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	99.97498				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	99.97163				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	99.97191				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	103.62349				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.19000	100.54711	9.19000	100.52229				0.00	0	640,000,00
Total RW23 SPOT										0.00	0	640,000,00
Total For RW23										0.00	0	640,000,00
RW28 On 10/12/2028 Spot Bond			11.60000	94.54958	11.60000	94.52031				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.08500	92.39160	12.08500	97.68568				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.48290				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.06500	94.22865	11.06500	99.03775				0.00	0	
Total RWL28 SPOT										0.00	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 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	101.16064			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.47203			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.60500	102.21973	9.60500	102.19323			0.00	0	1,400,00
Total SBS20 SPOT									0.00	0	1,400,00
Total For SBS20									0.00	0	1,400,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.32959			0.00	20,000,000	10,000,00
Total SBS21 SPOT									0.00	20,000,000	10,000,00
Total For SBS21									0.00	20,000,000	10,000,00
SBS27 On 20/02/2024 Spot Bond			8.81000	104.76972	8.81000	104.74517			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.46000	96.93544	9.46000	96.91070			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.75000	100.33479	9.75000	100.30855			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.04000	104.21617	9.04000	104.19072			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.13500	103.45504	9.13500	103.42994			0.00	0	530,000,00
Total SBS38 SPOT									0.00	0	530,000,00
Total For SBS38									0.00	0	530,000,00
SBS39 On 29/01/2030 Spot Bond			10.49000	99.93747	10.49000	99.90971			0.00	0	2,500,000,00
Total SBS39 SPOT									0.00	0	2,500,000,00
Total For SBS39									0.00	0	2,500,000,00
SBS42 On 12/11/2025 Spot Bond			9.30000	104.43088	9.30000	104.40466			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.83000	104.88936	9.83000	104.86155				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.44500	104.11452	7.44500	104.09353				0.00	0	500,000,00
Total SBS46 SPOT										0.00	0	500,000,00
Total For SBS46										0.00	0	500,000,00
SBS47 On 15/02/2023 Spot Bond					0.00000	100.92954				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.85000	8.85000	8.85000	104.68983				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.15076				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.92903				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.07044				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.97956				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.36826				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.35025				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.50606				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	101.78154				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.05668				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.00631				0.00	0	10,500,000,00
Total SBS67 SPOT										0.00	0	10,500,000,00
Total For SBS67										0.00	0	10,500,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.66525				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.41290				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.86965				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.78090				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.34866				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.12496				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.16940				0.00	2,600,000,000	1,300,000,00
Total SBS75 SPOT										0.00	2,600,000,000	1,300,000,00
Total For SBS75										0.00	2,600,000,000	1,300,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.37951				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.26476				0.00	0	
Total SBS77 SPOT										0.00	0	

Contract 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 SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.40837				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.41949				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.72000	322.88967	4.72000	322.83845				0.00	0	50,000,00
Total SBSI11 SPOT										0.00	0	50,000,00
Total For SBSI11										0.00	0	50,000,00
SBSI14 On 07/12/2033 Spot Bond			5.73500	5.73500	5.73500	221.33107				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.35412				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.75067				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.27501				0.00	200,000,000	101,700,00
Total SBT103 SPOT										0.00	200,000,000	101,700,00
Total For SBT103										0.00	200,000,000	101,700,00
SBT104 On 30/09/2025 Spot Bond					0.00000	106.64749				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	102.70103				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	103.92319				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	101.90491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	100.76730				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.14140				0.00	617,600,000	2,554,400,000
Total SBT201 SPOT										0.00	617,600,000	2,554,400,000
Total For SBT201										0.00	617,600,000	2,554,400,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.22788				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.15500	101.58358	9.15500	101.55860				0.00	0	3,400,000,000
Total SBT203 SPOT										0.00	0	3,400,000,000
Total For SBT203										0.00	0	3,400,000,000
SBT204 On 16/04/2024 Spot Bond					0.00000	101.41596				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.93823				0.00	0	200,000,000
Total SBT206 SPOT										0.00	0	200,000,000
Total For SBT206										0.00	0	200,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	104.24385				0.00	1,084,000,000	571,000,000
Total SBT207 SPOT										0.00	1,084,000,000	571,000,000
Total For SBT207										0.00	1,084,000,000	571,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.84401				0.00	0	350,000,000
Total SBT208 SPOT										0.00	0	350,000,000
Total For SBT208										0.00	0	350,000,000
SBT209 On 29/06/2026 Spot Bond					0.00000	100.73197				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.10797				0.00	0	1,000,000,000
Total SLI5 SPOT										0.00	0	1,000,000,000
Total For SLI5										0.00	0	1,000,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	101.00851				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI7 On 16/08/2028 Spot Bond			9.83500	96.83130	9.83500	96.80604				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.00729				0.00	0	60,000,00
Total SLRA6 SPOT										0.00	0	60,000,00
Total For SLRA6										0.00	0	60,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.70124				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.69201				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.71949				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.73808				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.72885				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.71041				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.73787				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.75648				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.75185				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.74721				0.00	0	
Total SLRC8 SPOT										0.00	0	

Contract 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 SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.77462				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.99500	103.01625	8.99500	102.99156				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.47075				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.15102				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.31043				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.48951				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.72191				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.50376				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.51282				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.50451				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.51497				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.41240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	100.67370				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	100.41611				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2024 Spot Bond					0.00000	101.85313				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.95708				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 12/07/2025 Spot Bond					0.00000	101.40824				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.36579				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.22723				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.91391				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN017 On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	160.87670				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.86000	105.39916	8.86000	105.37420				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.27500	84.27677	10.27500	84.25344				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN029 On 07/12/2023 Spot Bond					0.00000	99.13396				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.47073				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			8.70000	102.64760	8.70000	102.62359				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			5.60000	113.70219	5.60000	113.68168				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	99.84734				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN046 On 30/04/2027 Spot Bond					0.00000	101.06077				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN047 On 05/04/2027 Spot Bond					0.00000	102.03190				0.00	0	3,000,000,00
Total SSN047 SPOT										0.00	0	3,000,000,00
Total For SSN047										0.00	0	3,000,000,00
SSN050 On 08/12/2023 Spot Bond			4.85000	4.85000	4.85000	322.44778				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN058 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	
SSN062 On 31/01/2025 Spot Bond			4.40500	4.40500	4.40500	162.82043				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN063 On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	111.04519				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN064 On 31/03/2029 Spot Bond			5.29000	5.29000	5.29000	111.77135				0.00	0	
Total SSN064 SPOT										0.00	0	

Contract 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 SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.24000	5.24000	5.24000	206.37155				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.51782				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.51160				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.09555				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.09404				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.28301				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.94306				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.00005				0.00	814,000,000	203,500,000
Total SSN077 SPOT										0.00	814,000,000	203,500,000
Total For SSN077										0.00	814,000,000	203,500,000
SSN07: On 13/07/2023 Spot Bond					0.00000	101.49455				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.52662				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.17333				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.88870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.71000	5.71000	5.71000	221.81474				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.10157				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.49869				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 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	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.29740				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			11.05000	88.30807	11.05000	88.28226				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	99.94554				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			5.22000	206.60473	5.22000	206.56919				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.89000	218.40162	5.89000	218.36014				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.76613				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	95.44649				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12(On 11/03/2023 Spot Bond					0.00000	100.23527				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.40787				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	97.48498				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.18694				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	97.73268				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.47794				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.24036				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	99.36581				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	103.28181				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.76930	110.12430	4.76930	110.10672				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.76500	45.29059	4.76500	112.44449				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	102.51235				0.00	0	
Total SSN178 SPOT										0.00	0	

Contract 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 SSN178										0.00	0	
SSN17: On 16/02/2023 Spot Bond					0.00000	100.57512				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.21309				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 14/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,722,350,00
Total SSN181 SPOT										0.00	0	1,722,350,00
Total For SSN181										0.00	0	1,722,350,00
SST20: On 08/12/2026 Spot Bond					0.00000	100.79166				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	100.46095				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF00: On 01/03/2027 Spot Bond					0.00000	103.11484				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.37500	101.07862	9.37500	101.05318				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.58990				0.00	2,959,094,400	1,479,547,200
Total T16A10 SPOT										0.00	2,959,094,400	1,479,547,200
Total For T16A10										0.00	2,959,094,400	1,479,547,200
T17A11 On 21/02/2024 Spot Bond					0.00000	100.58339				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.51554				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.61002				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.52322				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.51566				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.52322				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.50500	101.53671	7.50500	101.51639				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.01500	101.70938	8.01500	101.68766				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.43931				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.48806				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.52708				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.49644				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.58500	106.55443	9.58500	100.05601				0.00	0	1,890,000,00
Total T18A32 SPOT										0.00	0	1,890,000,00
Total For T18A32										0.00	0	1,890,000,00
TC001 On 15/02/2025 Spot Bond					0.00000	100.73439				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.83788				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS154 On 06/07/2023 Spot Bond					0.00000	101.72750				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.53623				0.00	0	50,000,00
Total TFS156 SPOT										0.00	0	50,000,00
Total For TFS156										0.00	0	50,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	100.78429				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.21318				0.00	80,000,000	40,000,00
Total TFS159 SPOT										0.00	80,000,000	40,000,00
Total For TFS159										0.00	80,000,000	40,000,00
TFS162 On 27/05/2024 Spot Bond					0.00000	100.76931				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.32195				0.00	20,000,000	
Total TFS164 SPOT										0.00	20,000,000	
Total For TFS164										0.00	20,000,000	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.09849				0.00	30,000,000	30,000,00
Total TFS165 SPOT										0.00	30,000,000	30,000,00
Total For TFS165										0.00	30,000,000	30,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.16975				0.00	150,000,000	150,000,00
Total TFS166 SPOT										0.00	150,000,000	150,000,00
Total For TFS166										0.00	150,000,000	150,000,00
TFS167 On 27/09/2024 Spot Bond					0.00000	99.69240				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.41391				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.30866				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.16388				0.00	0	
Total TFS170 SPOT										0.00	0	

Contract 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 TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.50845				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.58853				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	100.52347				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.78500	102.32153	8.78500	102.29763				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.52726				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.05500	101.42197	6.05500	101.40553				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.54166				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.72182				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.57044				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.56514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.60147				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.59163				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.72765				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.79174				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.75405				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.55723				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.54590				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.54212				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.58443				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.56706				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.56479				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D: On 21/02/2026 Spot Bond					0.00000	100.72313				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.69528				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.67795				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.48180				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.54221				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.32141				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.59512				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.53904				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.67060				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.59578				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.48105				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.46415				0.00	0	
Total TH18O2 SPOT										0.00	0	

Contract 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 TH18O2									0.00	0	
TL25 On 04/09/2024 Spot Bond			8.90000	103.84182	8.90000	103.81684			534,000,000,000.00	60,000,000	30,000,00
Total TL25 SPOT									534,000,000,000.00	60,000,000	30,000,00
Total For TL25									534,000,000,000.00	60,000,000	30,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	102.13039			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.34701			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			9.35500	101.27583	9.35500	101.25039			1,496,800,000,000.00	160,000,000	80,000,00
Total TL28 SPOT									1,496,800,000,000.00	160,000,000	80,000,00
Total For TL28									1,496,800,000,000.00	160,000,000	80,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	102.48391			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.77778			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	100.87048			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.22065			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.35000	102.48632	9.35000	102.46046			187,000,000,000.00	20,000,000	410,000,00
Total TN23 SPOT									187,000,000,000.00	20,000,000	410,000,00
Total For TN23									187,000,000,000.00	20,000,000	410,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	55.66985	100.00000	55.54528			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.73500	102.60985	9.73500	102.58335			0.00	0	2,745,060,90
Total TN25 SPOT									0.00	0	2,745,060,90
Total For TN25									0.00	0	2,745,060,90
TN25/R On 19/08/2025 Spot Bond			100.00000	22.87639	100.00000	22.82603			0.00	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
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.19500	92.38628	11.19500	92.35848				0.00	0	21,347,159,50
Total TN27 SPOT										0.00	0	21,347,159,50
Total For TN27										0.00	0	21,347,159,50
TN27/R On 14/11/2027 Spot Bond			100.00000	11.35997	100.00000	11.33455				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.31500	99.15936	11.31500	99.12971			5,431,200,000,000.00		480,000,000	240,000,00
Total TN29 SPOT									5,431,200,000,000.00		480,000,000	240,000,00
Total For TN29									5,431,200,000,000.00		480,000,000	240,000,00
TN30 On 09/10/2030 Spot Bond			11.94500	94.83627	11.94500	94.80606				0.00	0	927,101,10
Total TN30 SPOT										0.00	0	927,101,10
Total For TN30										0.00	0	927,101,10
TN30/R On 09/10/2030 Spot Bond			8.00000	116.35681	8.00000	116.33175				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.62700	96.60378	12.62700	96.57164			3,535,560,000,000.00		280,000,000	140,000,00
Total TN34 SPOT									3,535,560,000,000.00		280,000,000	140,000,00
Total For TN34									3,535,560,000,000.00		280,000,000	140,000,00
TN40 On 09/10/2040 Spot Bond			12.71000	88.38548	12.71000	88.35557				0.00	0	831,751,40
Total TN40 SPOT										0.00	0	831,751,40
Total For TN40										0.00	0	831,751,40
TN40/R On 09/10/2040 Spot Bond			10.75000	102.09280	10.75000	102.06343				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	100.92343				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.99411				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.03000	101.76064	6.03000	102.30754				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.15815				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	99.97738				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.91775				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	99.97651				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.90500	99.14535	7.90500	99.09215				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 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	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.46501				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.70000	102.33889	8.70000	102.31496				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.46501				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.91500	101.23027	8.91500	101.20602				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	100.32409				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	102.04827				0.00	0	
Total TRA4B2 SPOT										0.00	0	

Contract 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 TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	99.97493				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.97578				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	99.97029				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.97029				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	99.03475				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.91651				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	98.41842				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.51349				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.33280				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.89311				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	99.81753				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.43515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	100.27263				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.43391				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	100.45574				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	100.53717				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
TWC43 On 08/03/2023 Spot Bond					0.00000	100.36026				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.20500	103.42614	11.20500	103.39500				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.66908				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.67180				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0:On 15/05/2024 Spot Bond					0.00000	100.68290				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.74266				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000,00
Total UU1A07 SPOT										0.00	0	15,000,000,00
Total For UU1A07										0.00	0	15,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	13,500,000,00
Total UU1A08 SPOT										0.00	0	13,500,000,00
Total For UU1A08										0.00	0	13,500,000,00
UU1A0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000,00
Total UU1A09 SPOT										0.00	0	6,000,000,00
Total For UU1A09										0.00	0	6,000,000,00
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.75646				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.77852				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.87588				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.89424				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,800,000,00
Total UU1C03 SPOT										0.00	0	1,800,000,00
Total For UU1C03										0.00	0	1,800,000,00
VKE11: On 20/04/2023 Spot Bond					0.00000	101.48946				0.00	0	150,000,00
Total VKE11 SPOT										0.00	0	150,000,00
Total For VKE11										0.00	0	150,000,00
VKE14: On 27/08/2023 Spot Bond					0.00000	100.84139				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15: On 14/02/2023 Spot Bond					0.00000	100.67465				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16: On 14/02/2025 Spot Bond					0.00000	101.22805				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18: On 27/08/2024 Spot Bond					0.00000	100.70744				0.00	0	
Total VKE18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.48812				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.49944				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	102.01883				0.00	0	300,000,00
Total WHL03 SPOT										0.00	0	300,000,00
Total For WHL03										0.00	0	300,000,00
Total for SPOT										1.49e+017	342,462,429,100	414,092,194,400
Total for SPOT :										1.49e+017	342,462,429,100	414,092,194,400
Total Futures										1.49e+017	342,462,437,401	414,093,628,920
Total Options										0.00	0	131,740
Grand Total:										1.49e+017	342,462,437,401	414,093,760,660