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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2022

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 03/11/2022 Bond Future			12.16453	73.39723	12.05810	73.90543			0.00	0	
ES33 On 02/02/2023 Bond Future			12.36562	74.66881	12.25445	75.18635			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.53556	72.33894	12.41951	72.86735			0.00	0	
ES33 On 03/08/2023 Bond Future			12.69297	73.84405	12.57187	74.38391			0.00	0	
ES33 On 02/11/2023 Bond Future			12.90422	71.40149	12.77776	71.95106			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.49930	71.34406	12.39267	71.93252			0.00	0	
ES42 On 02/02/2023 Bond Future			12.67625	72.58140	12.56515	73.18052			0.00	0	4,76
ES42 On 04/05/2023 Bond Future			12.83355	69.74139	12.71774	70.35297			0.00	0	
ES42 On 03/08/2023 Bond Future			12.97531	71.19578	12.85484	71.82056			0.00	0	
ES42 On 02/11/2023 Bond Future			13.16294	68.23380	13.03730	68.86985			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 03/11/2022 Bond Future			166.55190	166.55190	166.25923	166.25923			8,327,595.00	50	7,56

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			167.73702	167.73702	167.44019	167.44019			0.00	0	1,97
I2025	On	04/05/2023	Bond Future			171.01954	171.01954	170.71841	170.71841			0.00	0	
I2025	On	03/08/2023	Bond Future			172.80500	172.80500	172.49810	172.49810			0.00	0	
I2025	On	02/11/2023	Bond Future			175.96475	175.96475	175.65185	175.65185			0.00	0	
Total I2025 Future												8,327,595.00	50	9,48
Total For I2025												8,327,595.00	50	9,48
I2029	On	03/11/2022	Bond Future			120.86385	120.86385	120.77264	120.77264			4,834,554.00	40	1,57
I2029	On	02/02/2023	Bond Future			122.95723	122.95723	122.86523	122.86523			0.00	0	7,4
I2029	On	04/05/2023	Bond Future			124.06456	124.06456	123.97164	123.97164			0.00	0	
I2029	On	03/08/2023	Bond Future			126.63828	126.63828	126.54424	126.54424			0.00	0	
I2029	On	02/11/2023	Bond Future			127.61011	127.61011	127.51408	127.51408			0.00	0	
Total I2029 Future												4,834,554.00	40	2,24
Total For I2029												4,834,554.00	40	2,24
I2033	On	03/11/2022	Bond Future			113.66573	113.66573	113.33199	113.33199			2,273,314.60	20	1,28
I2033	On	02/02/2023	Bond Future			115.63409	115.63409	115.29534	115.29534			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			116.51225	116.51225	116.16756	116.16756			0.00	0	
I2033	On	03/08/2023	Bond Future			118.92889	118.92889	118.57795	118.57795			0.00	0	
I2033	On	02/11/2023	Bond Future			119.67069	119.67069	119.31285	119.31285			0.00	0	
Total I2033 Future												2,273,314.60	20	7,42
Total For I2033												2,273,314.60	20	7,42
I2038	On	03/11/2022	Bond Future			128.63596	128.63596	127.50174	127.50174			7,718,157.60	60	5,48
I2038	On	02/02/2023	Bond Future			128.95227	128.95227	127.79886	127.79886			0.00	0	
I2038	On	04/05/2023	Bond Future			131.47666	131.47666	130.30197	130.30197			0.00	0	
I2038	On	03/08/2023	Bond Future			132.22251	132.22251	131.02373	131.02373			0.00	0	
I2038	On	02/11/2023	Bond Future			134.63960	134.63960	133.41848	133.41848			4,039,188.00	30	
Total I2038 Future												11,757,345.60	90	5,48
Total For I2038												11,757,345.60	90	5,48
I2046	On	03/11/2022	Bond Future			114.56414	114.56414	114.73448	114.73448			0.00	0	15,98
I2046	On	02/02/2023	Bond Future			116.54863	116.54863	116.72267	116.72267			0.00	0	
I2046	On	04/05/2023	Bond Future			116.78961	116.78961	116.96774	116.96774			0.00	0	
I2046	On	03/08/2023	Bond Future			119.21397	119.21397	119.39651	119.39651			0.00	0	
I2046	On	02/11/2023	Bond Future			119.28121	119.28121	119.46694	119.46694			0.00	0	
Total I2046 Future												0.00	0	15,98
Total For I2046												0.00	0	15,98
I2050	On	03/11/2022	Bond Future			116.92274	116.92274	117.11593	117.11593			0.00	0	11,66
I2050	On	02/02/2023	Bond Future			116.82472	116.82472	117.02203	117.02203			0.00	0	
I2050	On	04/05/2023	Bond Future			119.11164	119.11164	119.31376	119.31376			0.00	0	
I2050	On	03/08/2023	Bond Future			119.38179	119.38179	119.58785	119.58785			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			121.56398	121.56398	121.77351	121.77351			0.00	0	
Total I2050 Future												0.00	0	11,66
Total For I2050												0.00	0	11,66
R186	On	03/11/2022	Bond Future			9.02283	108.98349	8.91849	109.34773		4.98	18,636,176.79	171	64,26
R186	On	02/02/2023	Bond Future			9.18947	105.54851	9.07655	105.91973		5.19	0.00	0	
R186	On	04/05/2023	Bond Future			9.30350	107.59376	9.18073	107.97319		4.94	0.00	0	
R186	On	03/08/2023	Bond Future			9.38825	104.50232	9.25433	104.89027		4.85	0.00	0	
R186	On	02/11/2023	Bond Future			9.58373	106.38688	9.43710	106.78160		4.54	0.00	0	
Total R186 Future												18,636,176.79	171	64,26
R186	On	03/11/2022	Bond Future	8.55	Call			468.18000	0.46818	361,870	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,767.25000	1.76725	2,025,180	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,002.38000	1.00238	824,090	5.08	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,032.08000	1.03208	1,218,030	5.08	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			198.35000	0.19835	143,580	4.77	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,641.82000	2.64182	2,951,290	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			445.98000	0.44598	343,380	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,816.13000	1.81613	2,077,770	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			456.91000	0.45691	352,460	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,791.51000	1.79151	2,051,300	4.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,031.32000	3.03132	3,311,690	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			543.27000	0.54327	451,330	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,005.64000	3.00564	3,284,920	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			526.65000	0.52665	436,880	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,056.89000	3.05689	3,338,340	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			535.02000	0.53502	444,170	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,278.19000	1.27819	1,125,430	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,371.76000	2.37176	2,598,430	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,292.39000	1.29239	1,138,550	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,354.59000	2.35459	2,580,180	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,264.42000	1.26442	1,112,740	4.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,389.38000	2.38938	2,617,130	4.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,915.66000	2.91566	2,680,390	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,517.39000	1.51739	1,670,070	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,934.96000	2.93496	2,698,930	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,508.15000	1.50815	1,660,070	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,896.41000	2.89641	2,661,910	5.26	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,526.69000	1.52669	1,680,140	5.26	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,082.80000	2.08280	1,889,250	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,237.03000	2.23703	2,438,200	4.61	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	Op Interest
R186	On	02/11/2023	Bond Future	9.39	Call			2,098.10000	2.09810	1,903,750	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,225.30000	2.22530	2,425,670	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,113.46000	2.11346	1,918,300	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,213.64000	2.21364	2,413,200	4.62	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												18,636,176.79	171	72,90
R197	On	03/11/2022	Bond Future			337.11279	337.11279	337.25324	337.25324			0.00	0	83
R197	On	02/02/2023	Bond Future			334.13071	334.13071	334.27524	334.27524			0.00	0	
R197	On	04/05/2023	Bond Future			340.67297	340.67297	340.82346	340.82346			0.00	0	
R197	On	03/08/2023	Bond Future			338.60241	338.60241	338.75401	338.75401			0.00	0	
R197	On	02/11/2023	Bond Future			344.78961	344.78961	344.94327	344.94327			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	03/11/2022	Bond Future			248.91912	248.91912	248.65253	248.65253			0.00	0	6,14
R202	On	02/02/2023	Bond Future			248.54490	248.54490	248.27498	248.27498			0.00	0	46
R202	On	04/05/2023	Bond Future			253.40959	253.40959	253.13662	253.13662			0.00	0	
R202	On	03/08/2023	Bond Future			253.81161	253.81161	253.53265	253.53265			0.00	0	
R202	On	02/11/2023	Bond Future			258.45141	258.45141	258.16649	258.16649			0.00	0	
Total R202 Future												0.00	0	6,60
Total For R202												0.00	0	6,60
R2023	On	03/11/2022	Bond Future			7.24716	101.61529	7.21807	101.62417		0.35	0.00	0	24,22
Total R2023 Future												0.00	0	24,22
R2023	On	03/11/2022	Bond Future	6.25	Call			0.04000	0.00004	0,020	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			296.23000	0.29623	305,090	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.04000	0.00004	0,030	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			293.17000	0.29317	302,040	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.05000	0.00005	0,030	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			290.11000	0.29011	298,970	0.21	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	24,22
R2030	On	03/11/2022	Bond Future			10.41576	90.08863	10.30323	90.60839		9.07	3,603,545.20	40	66,78
R2030	On	02/02/2023	Bond Future			10.58383	87.62173	10.46544	88.15100		9.37	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.72271	89.32079	10.59807	89.86110		9.00	0.00	0	
R2030	On	03/08/2023	Bond Future			10.85003	87.15001	10.71857	87.70206		8.94	0.00	0	
R2030	On	02/11/2023	Bond Future			11.03116	88.72130	10.89268	89.28310		8.43	0.00	0	
Total R2030 Future												3,603,545.20	40	71,98
R2030	On	03/11/2022	Bond Future	11.57	Call			5,833.61000	5.83361	5,362,190	10.80	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			200.63000	0.20063	248,970	10.80	0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 03/11/2022 Bond Future	10.09	Put			2,033.66000	2.03366	2,349,450	8.88	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,058.25000	1.05825	851,650	8.90	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,006.88000	2.00688	2,320,040	8.90	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			1,272.18000	1.27218	1,039,260	9.01	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			1,752.43000	1.75243	2,039,270	9.01	0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Call			434.83000	0.43483	325,970	8.49	0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			3,288.56000	3.28856	3,699,460	8.49	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,018.19000	1.01819	816,840	8.87	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,060.87000	2.06087	2,379,280	8.87	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,038.02000	1.03802	834,050	8.88	0.00	0	
R2030 On 02/02/2023 Bond Future	11.35	Put			973.81000	0.97381	1,108,280	10.42	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			1,300.62000	1.30062	1,113,700	9.18	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,467.41000	3.46741	3,809,760	9.18	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,317.62000	1.31762	1,129,010	9.19	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,409.28000	3.40928	3,748,240	9.20	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			1,003.46000	1.00346	847,850	9.07	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,055.02000	4.05502	4,428,680	9.07	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			1,047.13000	1.04713	886,680	9.09	0.00	0	30
R2030 On 02/02/2023 Bond Future	11.16	Put			1,175.65000	1.17565	1,332,760	10.23	0.00	0	30
R2030 On 02/02/2023 Bond Future	11.35	Call			4,832.32000	4.83232	4,437,520	10.42	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	9.94	Put			3,616.22000	3.61622	3,966,950	9.15	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			401.78000	0.40178	325,440	8.95	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			6,320.21000	6.32021	6,773,140	8.95	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			821.75000	0.82175	687,560	9.02	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,438.15000	3.43815	3,778,810	9.19	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,334.99000	1.33499	1,144,680	9.20	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			4,087.61000	4.08761	4,462,870	9.06	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			222.84000	0.22284	176,890	9.16	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			8,065.82000	8.06582	8,549,140	9.16	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			317.05000	0.31705	254,670	9.03	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			3,958.26000	3.95826	4,327,080	9.09	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,217.65000	1.21765	1,039,110	9.15	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			4,223.80000	4.22380	3,851,640	10.23	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			7,019.11000	7.01911	7,486,000	9.03	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			336.69000	0.33669	271,020	9.01	0.00	0	30
R2030 On 02/02/2023 Bond Future	9.08	Put			6,842.07000	6.84207	7,305,670	9.01	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,532.27000	4.53227	4,927,350	9.02	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			989.18000	0.98918	835,170	9.06	0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			5,497.96000	5.49796	5,082,160	10.63	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			797.05000	0.79705	910,520	10.63	0.00	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
R2030 On 02/02/2023 Bond Future	11.12	Call			4,099.17000	4.09917	3,732,120	10.19		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,222.89000	1.22289	1,385,110	10.19		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Call			8,455.34000	8.45534	7,995,350	10.79		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			650.22000	0.65022	730,540	10.79		0.00	0	4
R2030 On 04/05/2023 Bond Future	10.54	Call			2,606.00000	2.60600	2,338,910	9.03		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			2,859.17000	2.85917	3,132,390	9.03		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,864.26000	2.86426	2,581,940	9.12		0.00	0	3
R2030 On 04/05/2023 Bond Future	11.34	Call			4,731.50000	4.73150	4,364,190	9.72		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			1,576.45000	1.57645	1,749,450	9.72		0.00	0	1
R2030 On 04/05/2023 Bond Future	10.42	Call			2,340.76000	2.34076	2,090,610	8.95		0.00	0	4
R2030 On 04/05/2023 Bond Future	10.42	Put			3,120.04000	3.12004	3,410,200	8.95		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,560.29000	2.56029	2,296,020	9.02		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			924.58000	0.92458	1,034,500	10.37		0.00	0	1,0
R2030 On 04/05/2023 Bond Future	10.53	Call			2,583.10000	2.58310	2,317,410	9.02		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			2,879.96000	2.87996	3,154,580	9.02		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,072.09000	1.07209	925,620	8.57		0.00	0	4
R2030 On 04/05/2023 Bond Future	9.67	Put			5,230.92000	5.23092	5,624,760	8.57		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,216.11000	1.21611	1,055,450	8.61		0.00	0	3
R2030 On 04/05/2023 Bond Future	10.65	Put			2,638.63000	2.63863	2,896,620	9.12		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,540.81000	1.54081	1,350,540	8.68		0.00	0	1,0
R2030 On 04/05/2023 Bond Future	10.00	Put			4,192.98000	4.19298	4,543,020	8.68		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			514.53000	0.51453	433,150	8.67		0.00	0	3
R2030 On 04/05/2023 Bond Future	9.03	Put			7,686.35000	7.68635	8,145,280	8.67		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			963.35000	0.96335	828,090	8.55		0.00	0	1
R2030 On 04/05/2023 Bond Future	10.52	Put			2,900.87000	2.90087	3,176,910	9.02		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			605.54000	0.60554	681,400	10.79		0.00	0	3
R2030 On 04/05/2023 Bond Future	11.62	Call			5,583.08000	5.58308	5,187,710	9.98		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,274.76000	1.27476	1,419,700	9.98		0.00	0	3
R2030 On 04/05/2023 Bond Future	12.04	Call			6,925.62000	6.92562	6,495,230	10.37		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			5,538.56000	5.53856	5,943,610	8.55		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			4,869.24000	4.86924	5,248,890	8.61		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			8,680.72000	8.68072	8,216,270	10.79		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			2,099.04000	2.09904	2,297,370	9.65		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,431.72000	2.43172	2,188,620	8.87		0.00	0	1,0
R2030 On 03/08/2023 Bond Future	10.65	Call			2,965.51000	2.96551	2,691,310	9.06		0.00	0	3
R2030 On 03/08/2023 Bond Future	10.65	Put			3,255.22000	3.25522	3,533,070	9.06		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			2,125.45000	2.12545	2,325,780	9.63		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			4,724.00000	4.72400	4,371,270	9.64		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			2,112.05000	2.11205	2,311,370	9.64		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,751.56000	4.75156	4,397,840	9.65		0.00	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
R2030	On	03/08/2023	Bond Future	12.59	Call		8,413.14000	8.41314	7,962,690	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		952.45000	0.95245	1,054,050	10.63	0.00	0	1,000
R2030	On	03/08/2023	Bond Future	12.89	Call		9,317.45000	9.31745	8,848,370	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		736.88000	0.73688	819,850	10.63	0.00	0	300
R2030	On	03/08/2023	Bond Future	11.34	Call		4,696.81000	4.69681	4,345,090	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		3,787.95000	3.78795	4,096,900	8.87	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,476.02000	3.47602	3,758,270	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		3,135.37000	3.13537	2,858,070	8.47	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,513.92000	3.51392	3,798,420	8.47	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,157.51000	3.15751	2,879,080	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,495.12000	3.49512	3,778,490	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		3,179.33000	3.17933	2,899,780	8.48	0.00	0	
Total R2030 Option											0.00	0	21,450
Total For R2030											3,603,545.20	40	93,450
R2032	On	03/11/2022	Bond Future			10.86801	85.69133	10.75075	86.30350	11.16	0.00	0	157,100
R2032	On	02/02/2023	Bond Future			11.03161	87.15554	10.90903	87.77882	11.24	0.00	0	
R2032	On	04/05/2023	Bond Future			11.16559	84.68378	11.03740	85.31996	11.47	0.00	0	
R2032	On	03/08/2023	Bond Future			11.28428	86.42739	11.15028	87.07720	11.00	0.00	0	2,600
R2032	On	02/11/2023	Bond Future			11.45712	83.83022	11.31691	84.49160	10.86	0.00	0	
Total R2032 Future											0.00	0	159,700
R2032	On	03/11/2022	Bond Future	9.31	Call		39.79000	0.03979	24,850	9.92	0.00	0	100
R2032	On	03/11/2022	Bond Future	9.31	Put		8,062.29000	8.06229	8,659,520	9.92	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		152.09000	0.15209	190,650	13.51	0.00	0	700
R2032	On	03/11/2022	Bond Future	10.66	Call		1,519.27000	1.51927	1,239,610	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put		623.38000	0.62338	758,640	12.25	0.00	0	7,500
R2032	On	03/11/2022	Bond Future	10.21	Call		605.29000	0.60529	457,640	10.39	0.00	0	500
R2032	On	03/11/2022	Bond Future	9.46	Put		7,208.77000	7.20877	7,797,250	9.91	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call		4,590.80000	4.59080	4,096,770	12.40	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put		531.70000	0.53170	649,840	12.40	0.00	0	500
R2032	On	03/11/2022	Bond Future	12.30	Call		7,788.49000	7.78849	7,214,880	13.51	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,279.94000	2.27994	2,642,750	10.87	0.00	0	100
R2032	On	03/11/2022	Bond Future	9.92	Call		280.53000	0.28053	199,600	10.07	0.00	0	700
R2032	On	03/11/2022	Bond Future	10.66	Put		1,997.08000	1.99708	2,329,590	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		1,545.51000	1.54551	1,262,830	11.04	0.00	0	700
R2032	On	03/11/2022	Bond Future	10.67	Put		1,970.50000	1.97050	2,299,990	11.04	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call		4,188.92000	4.18892	3,712,010	12.25	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		536.42000	0.53642	401,670	10.33	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		3,711.40000	3.71140	4,188,820	10.33	0.00	0	100
R2032	On	03/11/2022	Bond Future	10.21	Put		3,505.55000	3.50555	3,970,070	10.39	0.00	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	03/11/2022	Bond Future	10.49	Call			1,112.73000	1.11273	884,590	10.77	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,495.21000	2.49521	2,879,240	10.77	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			1,271.49000	1.27149	1,022,130	10.87	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			47.42000	0.04742	29,930	9.92	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			7,775.25000	7.77525	8,369,930	9.92	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			66.62000	0.06662	42,930	9.91	0.00	0	5%
R2032	On	03/11/2022	Bond Future	9.92	Put			4,789.98000	4.78998	5,321,220	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			473.17000	0.47317	350,790	10.28	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,923.99000	3.92399	4,413,780	10.28	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.40	Call			1,508.56000	1.50856	1,290,210	10.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,163.16000	4.16316	4,568,090	10.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,712.11000	1.71211	1,474,220	10.98	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,836.63000	3.83663	4,222,020	10.98	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			2,097.27000	2.09727	1,825,800	11.16	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			1,182.16000	1.18216	998,130	10.73	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			4,801.67000	4.80167	5,240,920	10.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,469.75000	1.46975	1,255,290	10.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,230.87000	4.23087	4,639,690	10.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,489.08000	1.48908	1,272,670	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			487.00000	0.48700	560,250	13.59	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			368.23000	0.36823	294,400	10.48	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			8,162.13000	8.16213	8,711,580	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			757.73000	0.75773	625,550	10.54	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			6,016.77000	6.01677	6,507,870	10.54	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,086.91000	1.08691	913,780	10.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,330.36000	3.33036	3,682,170	11.16	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,163.20000	1.16320	1,320,210	12.53	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			9,239.19000	9.23919	8,689,160	13.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,031.17000	5.03117	5,481,320	10.69	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			281.75000	0.28175	222,890	10.51	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			8,999.40000	8.99940	9,563,820	10.51	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,196.92000	4.19692	4,603,790	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			5,207.79000	5.20779	4,761,020	12.35	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,338.81000	1.33881	1,515,320	12.35	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,748.24000	5.74824	5,281,970	12.53	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			522.29000	0.52229	589,920	13.62	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Call			2,282.80000	2.28280	2,022,640	11.14	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Put			4,398.93000	4.39893	4,774,950	11.14	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,866.05000	2.86605	2,565,540	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,706.45000	3.70645	4,042,120	11.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	04/05/2023	Bond Future	10.88	Call		2,890.92000	2.89092	2,588,820	11.36	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,916.19000	2.91619	2,612,480	11.37	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,655.61000	3.65561	3,988,080	11.37	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,246.99000	4.24699	3,870,430	11.86	0.00	0	46
R2032	On	04/05/2023	Bond Future	11.37	Put		2,609.41000	2.60941	2,869,030	11.86	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,416.08000	11.41608	10,847,530	13.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,680.81000	3.68081	4,014,890	11.36	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,625.99000	2.62599	2,863,720	11.69	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,560.87000	5.56087	5,147,640	11.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,610.36000	2.61036	2,846,940	11.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,965.73000	5.96573	5,538,010	11.82	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,413.68000	2.41368	2,635,770	11.82	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,499.47000	5.49947	5,088,530	11.68	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,642.03000	2.64203	2,880,900	11.68	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,529.98000	5.52998	5,117,900	11.69	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,797.38000	3.79738	3,467,200	10.84	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,258.55000	4.25855	4,589,750	10.84	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,822.26000	3.82226	3,490,800	10.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,235.69000	4.23569	4,565,610	10.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,846.84000	3.84684	3,514,110	10.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,212.56000	4.21256	4,541,210	10.85	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											0.00	0	184,21
R2035	On	03/11/2022	Bond Future			11.19083	86.38588	11.08408	87.01535	12.70	0.00	0	59,26
R2035	On	02/02/2023	Bond Future			11.35062	87.86083	11.23933	88.50169	12.94	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.47630	85.06036	11.36045	85.71444	13.34	0.00	0	
R2035	On	03/08/2023	Bond Future			11.59007	86.81023	11.46947	87.47829	12.92	0.00	0	
R2035	On	02/11/2023	Bond Future			11.75299	83.87790	11.62736	84.55785	12.98	0.00	0	
Total R2035 Future											0.00	0	165,56
R2035	On	03/11/2022	Bond Future	9.82	Call		94.36000	0.09436	64,490	11.46	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		8,079.28000	8.07928	8,678,880	11.46	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		402.36000	0.40236	301,830	11.77	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.15	Call		2,258.88000	2.25888	1,919,720	12.94	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		1,869.38000	1.86938	2,159,690	12.94	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		8,923.25000	8.92325	8,330,940	15.30	0.00	0	
R2035	On	03/11/2022	Bond Future	11.05	Call		1,940.18000	1.94018	1,630,420	12.78	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put		2,142.54000	2.14254	2,462,250	12.78	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		2,193.23000	2.19323	1,859,870	12.91	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put		3,907.08000	3.90708	4,369,510	12.08	0.00	0	58

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 03/11/2022 Bond Future	11.14	Call			2,225.93000	2.22593	1,889,670	12.92		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			1,895.36000	1.89536	2,188,570	12.92		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Put			5,235.93000	5.23593	5,764,870	11.77		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			780.70000	0.78070	613,660	12.08		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			1,921.64000	1.92164	2,217,750	12.91		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			166.44000	0.16644	203,600	15.30		0.00	0	9;
R2035 On 03/11/2022 Bond Future	10.99	Call			1,760.90000	1.76090	1,469,190	12.69		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,321.19000	2.32119	2,658,950	12.69		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.88	Put			4,199.94000	4.19994	4,582,560	12.48		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,534.92000	2.53492	2,242,210	12.68		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.05	Put			3,641.25000	3.64125	3,989,400	12.68		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,563.20000	2.56320	2,268,480	12.70		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,026.81000	5.02681	5,453,710	12.25		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.86	Call			2,032.83000	2.03283	1,778,650	12.46		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,270.12000	4.27012	4,656,800	12.46		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			2,057.79000	2.05779	1,801,580	12.47		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			507.28000	0.50728	574,910	15.60		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.88	Call			2,082.69000	2.08269	1,824,450	12.48		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Put			6,629.63000	6.62963	7,124,020	11.93		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			1,454.11000	1.45411	1,251,910	12.20		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			5,273.48000	5.27348	5,712,140	12.20		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			1,534.78000	1.53478	1,324,760	12.23		0.00	0	3;
R2035 On 02/02/2023 Bond Future	11.06	Put			3,610.58000	3.61058	3,956,720	12.70		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.66	Call			1,576.12000	1.57612	1,362,160	12.25		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Put			9,313.54000	9.31354	9,875,620	11.88		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			461.28000	0.46128	377,970	11.88		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			9,077.68000	9.07768	9,635,230	11.88		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			493.01000	0.49301	405,020	11.88		0.00	0	3;
R2035 On 02/02/2023 Bond Future	10.87	Put			4,235.03000	4.23503	4,619,680	12.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			933.91000	0.93391	787,440	11.93		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.98	Call			5,735.11000	5.73511	5,279,700	13.93		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,597.13000	1.59713	1,782,580	13.93		0.00	0	3;
R2035 On 02/02/2023 Bond Future	13.22	Call			10,947.14000	10.94714	10,373,910	15.60		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			8,844.49000	8.84449	9,397,360	11.88		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Put			5,108.12000	5.10812	5,538,960	12.23		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			431.18000	0.43118	352,400	11.88		0.00	0	5;
R2035 On 02/02/2023 Bond Future	11.94	Call			5,578.47000	5.57847	5,128,720	13.87		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,656.48000	1.65648	1,847,590	13.87		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			3,317.99000	3.31799	3,007,600	13.25		0.00	0	4;
R2035 On 04/05/2023 Bond Future	11.17	Put			4,409.13000	4.40913	4,752,820	13.25		0.00	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			3,403.35000	3.40335	3,088,150	13.28		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,321.29000	4.32129	4,660,170	13.28		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,431.94000	3.43194	3,115,140	13.30		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			829.27000	0.82927	714,390	12.47		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			10,059.35000	10.05935	10,598,550	12.47		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,589.49000	1.58949	1,399,790	12.58		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			7,177.16000	7.17716	7,641,540	12.58		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,931.90000	1.93190	1,714,070	12.71		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Put			1,096.75000	1.09675	1,207,140	15.69		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.22	Put			4,263.38000	4.26338	4,599,070	13.31		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,740.46000	7.74046	7,257,560	14.82		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,813.38000	1.81338	1,984,560	14.82		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			10,584.96000	10.58496	10,041,270	15.69		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			6,410.56000	6.41056	6,846,810	12.71		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,292.26000	4.29226	4,629,540	13.30		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,460.63000	3.46063	3,142,240	13.31		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			6,113.18000	6.11318	5,699,230	13.66		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,336.07000	3.33607	3,590,180	13.66		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			6,147.02000	6.14702	5,731,900	13.68		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			3,316.83000	3.31683	3,569,770	13.68		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			6,180.59000	6.18059	5,764,310	13.69		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,297.37000	3.29737	3,549,150	13.69		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,379.19000	5.37919	5,726,550	12.92		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			4,240.46000	4.24046	3,910,420	12.90		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,435.67000	5.43567	5,785,580	12.90		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			4,267.85000	4.26785	3,936,530	12.91		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,407.55000	5.40755	5,756,180	12.91		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			4,294.96000	4.29496	3,962,370	12.92		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										0.00	0	178,73
R2037 On 03/11/2022 Bond Future			11.34761	82.40485	11.23580	83.07234		13.58		0.00	0	66,0
R2037 On 02/02/2023 Bond Future			11.49665	79.55649	11.38036	80.23591		14.59		0.00	0	71,4
R2037 On 04/05/2023 Bond Future			11.62277	81.10006	11.50190	81.79344		14.34		0.00	0	
R2037 On 03/08/2023 Bond Future			11.74029	78.51062	11.61461	79.21873		14.65		0.00	0	
R2037 On 02/11/2023 Bond Future			11.89080	79.92542	11.76023	80.64615		13.99		0.00	0	
Total R2037 Future										0.00	0	137,45
R2037 On 03/11/2022 Bond Future	11.32	Put			1,836.40000	1.83640	2,139,640	13.70		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			2,272.54000	2.27254	1,914,440	13.66		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			1,888.27000	1.88827	2,197,660	13.66		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 03/11/2022 Bond Future	11.31	Call			2,306.07000	2.30607	1,944,890	13.68		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			1,862.19000	1.86219	2,168,500	13.68		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			2,339.82000	2.33982	1,975,570	13.70		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			2,200.08000	2.20008	1,921,870	14.27		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,299.57000	4.29957	4,700,780	14.27		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			2,226.11000	2.22611	1,945,770	14.29		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,264.56000	4.26456	4,663,640	14.29		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			2,252.51000	2.25251	1,970,040	14.30		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			4,229.99000	4.22999	4,626,940	14.30		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			2,386.33000	2.38633	2,093,240	14.37		0.00	0	63
R2037 On 02/02/2023 Bond Future	11.10	Put			4,059.94000	4.05994	4,446,270	14.37		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			5,279.77000	5.27977	4,821,370	15.69		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,921.01000	1.92101	2,142,030	15.69		0.00	0	63
R2037 On 04/05/2023 Bond Future	11.03	Call			2,619.16000	2.61916	2,338,600	13.80		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			5,413.59000	5.41359	5,826,410	13.80		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,518.71000	4.51871	4,884,780	14.10		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			3,369.02000	3.36902	3,039,990	14.11		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,488.39000	4.48839	4,852,740	14.11		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			3,397.77000	3.39777	3,067,040	14.12		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,458.24000	4.45824	4,820,890	14.12		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,836.94000	4.83694	4,431,630	14.69		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			3,254.84000	3.25484	3,542,910	14.69		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			12,275.37000	12.27537	11,671,290	16.97		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			808.68000	0.80868	897,980	16.97		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.30	Call			3,340.38000	3.34038	3,013,070	14.10		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			6,194.23000	6.19423	5,754,530	15.36		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,402.52000	3.40252	3,670,930	15.36		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			6,228.18000	6.22818	5,787,240	15.38		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,382.70000	3.38270	3,649,870	15.38		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			6,262.19000	6.26219	5,820,010	15.39		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,363.00000	3.36300	3,628,930	15.39		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,497.47000	5.49747	5,865,210	13.82		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			4,401.32000	4.40132	4,046,970	13.83		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,468.94000	5.46894	5,835,320	13.83		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			4,345.39000	4.34539	3,993,760	13.81		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,526.49000	5.52649	5,895,590	13.81		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,373.14000	4.37314	4,020,150	13.82		0.00	0	
Total R2037 Option										0.00	0	2,47
Total For R2037										0.00	0	139,96

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040 On 03/11/2022 Bond Future			11.43843	84.23348	11.34209	84.85181		14.42		0.00	0	61,72
R2040 On 02/02/2023 Bond Future			11.58283	81.16601	11.48267	81.79545		15.52		0.00	0	64,04
R2040 On 04/05/2023 Bond Future			11.70499	82.74108	11.60096	83.38348		15.27		0.00	0	
R2040 On 03/08/2023 Bond Future			11.81886	79.93514	11.71076	80.59134		15.65		0.00	0	
R2040 On 02/11/2023 Bond Future			11.96343	81.37540	11.85121	82.04327		14.95		0.00	0	
Total R2040 Future										0.00	0	125,76
R2040 On 03/11/2022 Bond Future	10.10	Call			114.99000	0.11499	82,130	12.99		0.00	0	2,22
R2040 On 03/11/2022 Bond Future	10.10	Put			8,784.74000	8.78474	9,370,210	12.99		0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Call			652.75000	0.65275	516,960	13.54		0.00	0	1,02
R2040 On 03/11/2022 Bond Future	12.52	Put			395.71000	0.39571	466,530	16.68		0.00	0	1,02
R2040 On 03/11/2022 Bond Future	11.50	Put			1,828.10000	1.82810	2,084,100	14.87		0.00	0	
R2040 On 03/11/2022 Bond Future	10.80	Call			824.64000	0.82464	662,980	13.68		0.00	0	2,22
R2040 On 03/11/2022 Bond Future	10.80	Put			4,444.13000	4.44413	4,900,800	13.68		0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Call			4,966.39000	4.96639	4,491,190	15.77		0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Put			884.96000	0.88496	1,028,090	15.77		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			7,480.84000	7.48084	6,933,330	16.68		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,125.72000	2.12572	2,411,870	14.67		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,469.65000	2.46965	2,134,670	14.69		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,097.10000	2.09710	2,380,450	14.69		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,505.41000	2.50541	2,167,650	14.71		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,068.79000	2.06879	2,349,360	14.71		0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Call			2,837.79000	2.83779	2,475,460	14.87		0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Put			4,966.91000	4.96691	5,449,450	13.54		0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			1,807.99000	1.80799	1,530,750	14.33		0.00	0	1,02
R2040 On 03/11/2022 Bond Future	11.20	Put			2,733.42000	2.73342	3,074,510	14.33		0.00	0	
R2040 On 03/11/2022 Bond Future	11.30	Call			2,125.59000	2.12559	1,819,080	14.51		0.00	0	
R2040 On 03/11/2022 Bond Future	11.30	Put			2,398.04000	2.39804	2,709,860	14.51		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			2,434.13000	2.43413	2,101,950	14.67		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			2,051.84000	2.05184	2,253,520	16.46		0.00	0	62
R2040 On 02/02/2023 Bond Future	12.24	Call			6,340.30000	6.34030	5,888,850	16.74		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,764.28000	1.76428	1,942,270	16.74		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			2,259.79000	2.25979	2,005,640	14.93		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,736.48000	4.73648	5,111,770	14.93		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			2,287.07000	2.28707	2,030,930	14.94		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,697.55000	4.69755	5,070,850	14.94		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			2,314.52000	2.31452	2,056,390	14.96		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,658.88000	4.65888	5,030,190	14.96		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			633.38000	0.63338	533,950	14.25		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.21	Put			9,341.45000	9.34145	9,871,460	14.25		0.00	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 02/02/2023 Bond Future	10.93	Call			1,828.07000	1.82807	1,607,540	14.72		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			5,636.59000	5.63659	5,208,830	16.46		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			5,442.74000	5.44274	5,851,650	14.72		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			1,899.28000	1.89928	1,672,890	14.75		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.96	Put			5,311.40000	5.31140	5,714,450	14.75		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			603.59000	0.60359	507,970	14.25		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			9,533.93000	9.53393	10,067,750	14.25		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			6,466.71000	6.46671	6,011,310	16.79		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,717.84000	1.71784	1,891,880	16.79		0.00	0	38
R2040 On 02/02/2023 Bond Future	11.19	Call			2,511.51000	2.51151	2,239,470	15.06		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			4,395.26000	4.39526	4,752,660	15.06		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			3,700.92000	3.70092	3,391,690	15.16		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,931.89000	1.93189	1,730,420	14.44		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			4,677.21000	4.67721	4,999,520	15.24		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			8,785.44000	8.78544	8,303,150	17.06		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,949.38000	1.94938	2,109,490	17.06		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Call			2,354.66000	2.35466	2,123,480	14.60		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			6,764.41000	6.76441	7,175,630	14.60		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			7,638.45000	7.63845	8,079,380	14.44		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,901.19000	4.90119	5,234,360	15.16		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			3,731.70000	3.73170	3,420,900	15.17		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,868.42000	4.86842	5,200,020	15.17		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			1,029.12000	1.02912	903,960	14.26		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			10,738.44000	10.73844	11,255,680	14.26		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			11,570.18000	11.57018	11,035,890	18.00		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,250.08000	1.25008	1,358,190	18.00		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.43	Call			3,762.86000	3.76286	3,450,510	15.18		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,836.12000	4.83612	5,166,170	15.18		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			3,920.13000	3.92013	3,600,040	15.24		0.00	0	48
R2040 On 03/08/2023 Bond Future	12.22	Call			6,656.68000	6.65668	6,245,680	16.21		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,637.29000	3.63729	3,882,490	16.21		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,693.04000	6.69304	6,280,910	16.23		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			3,616.15000	3.61615	3,860,220	16.23		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,620.67000	6.62067	6,210,820	16.20		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,658.84000	3.65884	3,905,190	16.20		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,230.61000	6.23061	6,576,290	14.78		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,609.35000	4.60935	4,285,900	14.79		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,198.37000	6.19837	6,542,790	14.79		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,638.99000	4.63899	4,314,290	14.80		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,166.28000	6.16628	6,509,450	14.80		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	Opt Intere
R2040 On 02/11/2023 Bond Future	11.58	Call			4,579.78000	4.57978	4,257,590	14.78		0.00	0	
Total R2040 Option										0.00	0	12,76
Total For R2040										0.00	0	138,52
R2044 On 03/11/2022 Bond Future			11.42081	81.17513	11.31410	81.87609		15.31		0.00	0	65,96
R2044 On 02/02/2023 Bond Future			11.55627	78.18061	11.44543	78.89406		16.50		0.00	0	33,87
R2044 On 04/05/2023 Bond Future			11.67036	79.69779	11.55537	80.42581		16.25		0.00	0	
R2044 On 03/08/2023 Bond Future			11.77626	76.95449	11.65693	77.69804		16.68		0.00	0	
R2044 On 02/11/2023 Bond Future			11.91060	78.34104	11.78684	79.09779		15.95		0.00	0	
Total R2044 Future										0.00	0	99,80
R2044 On 03/11/2022 Bond Future	10.10	Put			8,884.57000	8.88457	9,546,980	13.79		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			553.39000	0.55339	422,030	14.25		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	10.60	Put			5,522.35000	5.52235	6,091,950	14.25		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			2,661.28000	2.66128	2,272,300	15.61		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,030.86000	2.03086	2,342,840	15.61		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			2,265.44000	2.26544	1,911,670	15.40		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	11.30	Put			2,358.84000	2.35884	2,706,030	15.40		0.00	0	
R2044 On 03/11/2022 Bond Future	10.10	Call			125.56000	0.12556	87,010	13.79		0.00	0	42
R2044 On 03/11/2022 Bond Future	11.39	Call			2,587.06000	2.58706	2,204,370	15.57		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,087.43000	2.08743	2,405,700	15.57		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			2,624.05000	2.62405	2,238,210	15.59		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,058.98000	2.05898	2,374,100	15.59		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			891.98000	0.89198	703,360	14.52		0.00	0	42
R2044 On 03/11/2022 Bond Future	10.80	Put			4,418.72000	4.41872	4,931,060	14.52		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,527.38000	2.52738	2,223,620	15.94		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,550.52000	4.55052	4,960,210	15.94		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,556.76000	2.55676	2,250,750	15.95		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,512.30000	4.51230	4,919,740	15.95		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,586.33000	2.58633	2,278,050	15.97		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,474.36000	4.47436	4,879,530	15.97		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,800.01000	4.80001	5,166,900	16.16		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,928.26000	3.92826	3,570,650	16.13		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,865.05000	4.86505	5,235,460	16.13		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,960.68000	3.96068	3,601,310	16.14		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,832.43000	4.83243	5,201,080	16.14		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,993.21000	3.99321	3,632,080	16.16		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,920.89000	6.92089	6,455,310	17.56		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,806.41000	3.80641	4,084,380	17.56		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,847.48000	6.84748	6,384,450	17.53		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,850.46000	3.85046	4,130,980	17.53		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 Inter
R2044 On 03/08/2023 Bond Future	12.16	Call			6.884.02000	6.88402	6,419,710	17.55		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			3,828.23000	3.82823	4,107,470	17.55		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,245.06000	6.24506	6,630,550	15.75		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,855.69000	4.85569	4,483,010	15.76		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,212.07000	6.21207	6,596,140	15.76		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,794.40000	4.79440	4,424,570	15.74		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,277.87000	6.27787	6,664,790	15.74		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,825.18000	4.82518	4,453,920	15.75		0.00	0	
Total R2044 Option										0.00	0	4,04
Total For R2044										0.00	0	103,84
R2048 On 03/11/2022 Bond Future			11.35331	80.11099	11.25166	80.79844		15.91	213,335,566.37		2,663	258,71
R2048 On 02/02/2023 Bond Future			11.48695	81.47886	11.38131	82.17865		16.26	0.00		0	
R2048 On 04/05/2023 Bond Future			11.59160	78.61841	11.48209	79.33246		16.90	0.00		0	
R2048 On 03/08/2023 Bond Future			11.68569	80.23604	11.57221	80.96532		16.45	0.00		0	
R2048 On 02/11/2023 Bond Future			11.81762	77.24833	11.69985	77.99059		16.62	0.00		0	
Total R2048 Future									213,335,566.37		2,663	258,71
R2048 On 03/11/2022 Bond Future	11.90	Put			921.85000	0.92185	1,082,640	17.20		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,532.40000	2.53240	2,164,020	16.01		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,204.17000	2.20417	2,523,240	16.01		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			2,569.79000	2.56979	2,198,260	16.03		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			2,173.70000	2.17370	1,837,580	15.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,173.96000	2.17396	2,489,880	16.03		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			2,607.30000	2.60730	2,232,620	16.05		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,143.97000	2.14397	2,456,740	16.05		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			2,527.13000	2.52713	2,878,460	15.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			5,133.16000	5.13316	4,606,500	17.20		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Call			110.10000	0.11010	76,770	14.34		0.00	0	1,31
R2048 On 03/11/2022 Bond Future	10.00	Put			9,511.98000	9.51198	10,166,100	14.34		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Call			822.93000	0.82293	650,010	14.93		0.00	0	1,31
R2048 On 03/11/2022 Bond Future	10.70	Put			4,744.09000	4.74409	5,258,620	14.93		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			2,724.68000	2.72468	2,419,250	16.02		0.00	0	2,70
R2048 On 02/02/2023 Bond Future	11.10	Put			4,642.96000	4.64296	5,037,320	16.02		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,602.00000	2.60200	2,305,390	15.96		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,799.70000	4.79970	5,202,880	15.96		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			2,632.41000	2.63241	2,333,590	15.97		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,760.09000	4.76009	5,161,060	15.97		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,662.99000	2.66299	2,361,970	15.99		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,720.77000	4.72077	5,119,540	15.99		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			1,044.54000	1.04454	888,310	15.10		0.00	0	2,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 02/02/2023 Bond Future	10.40	Put			8,107.04000	8.10704	8,650,600	15.10		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			4,012.49000	4.01249	3,660,100	16.68		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,956.39000	4.95639	5,318,050	16.68		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			4,045.73000	4.04573	3,691,590	16.69		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,922.54000	4.92254	5,282,450	16.69		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,979.37000	3.97937	3,628,730	16.66		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,990.45000	4.99045	5,353,860	16.66		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,867.14000	3.86714	4,138,590	17.21		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			7,136.99000	7.13699	6,677,930	17.22		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,845.11000	3.84511	4,115,330	17.22		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			7,174.77000	7.17477	6,714,470	17.24		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,822.92000	3.82292	4,091,900	17.24		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			7,098.96000	7.09896	6,641,130	17.21		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			5,006.11000	5.00611	4,640,020	16.59		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,491.97000	6.49197	6,868,140	16.59		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			5,038.04000	5.03804	4,670,560	16.60		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,458.21000	6.45821	6,832,990	16.60		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			5,069.72000	5.06972	4,700,850	16.61		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,424.29000	6.42429	6,797,680	16.61		0.00	0	
Total R2048 Option										0.00	0	8,10
Total For R2048										213,335,566.37	2,663	266,85
R209 On 03/11/2022 Bond Future			11.16488	66.90851	11.05833	67.46025		14.31		0.00	0	20,18
R209 On 02/02/2023 Bond Future			11.30222	68.05175	11.19170	68.61340		14.62		0.00	0	2,06
R209 On 04/05/2023 Bond Future			11.41492	66.21830	11.30030	66.79149		15.04		0.00	0	1,25
R209 On 03/08/2023 Bond Future			11.51442	67.58153	11.39565	68.16692		14.62		0.00	0	
R209 On 02/11/2023 Bond Future			11.65394	65.65206	11.53077	66.24788		14.64		0.00	0	
Total R209 Future										0.00	0	23,50
R209 On 03/11/2022 Bond Future	11.02	Call			1,677.27000	1.67727	1,406,360	14.35		0.00	0	
R209 On 03/11/2022 Bond Future	11.02	Put			1,877.34000	1.87734	2,158,170	14.35		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Call			608.18000	0.60818	473,120	13.49		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Put			3,607.32000	3.60732	4,024,000	13.49		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			151.33000	0.15133	106,910	12.89		0.00	0	7,75
R209 On 03/11/2022 Bond Future	10.00	Put			5,997.83000	5.99783	6,505,150	12.89		0.00	0	6,00
R209 On 03/11/2022 Bond Future	12.00	Call			5,086.20000	5.08620	4,620,270	16.09		0.00	0	
R209 On 03/11/2022 Bond Future	12.00	Put			424.91000	0.42491	510,720	16.09		0.00	0	7,75
R209 On 03/11/2022 Bond Future	11.01	Call			1,650.75000	1.65075	1,382,480	14.33		0.00	0	
R209 On 03/11/2022 Bond Future	11.01	Put			1,903.15000	1.90315	2,186,620	14.33		0.00	0	
R209 On 03/11/2022 Bond Future	11.03	Call			1,704.13000	1.70413	1,430,580	14.36		0.00	0	
R209 On 03/11/2022 Bond Future	11.03	Put			1,851.92000	1.85192	2,130,110	14.36		0.00	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	03/11/2022	Bond Future	11.50	Call		3,182.99000	3.18299	2,797,960	15.20	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		937.19000	0.93719	1,103,900	15.20	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		10.90000	0.01090	6,670	12.91	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		10,437.18000	10.43718	10,984,690	12.91	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		28.96000	0.02896	18,640	12.91	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,885.73000	8.88573	9,427,150	12.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,624.32000	1.62432	1,358,710	14.31	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		1,929.11000	1.92911	2,215,240	14.31	0.00	0	6,00
R209	On	02/02/2023	Bond Future	10.78	Put		3,908.24000	3.90824	4,250,480	14.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,777.63000	1.77763	1,556,450	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,876.46000	3.87646	4,216,930	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,799.61000	1.79961	1,576,650	14.33	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,845.08000	3.84508	4,183,770	14.33	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,755.98000	1.75598	1,536,570	14.30	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,864.44000	3.86444	4,164,450	14.87	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		922.71000	0.92271	800,570	14.05	0.00	0	7,50
R209	On	04/05/2023	Bond Future	10.00	Put		7,941.24000	7.94124	8,392,290	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,630.30000	2.63030	2,372,960	14.73	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,847.71000	2.84771	2,577,400	14.84	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,917.71000	3.91771	4,220,590	14.84	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,872.54000	2.87254	2,600,790	14.85	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,165.58000	4.16558	4,481,430	14.73	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.10	Put		3,891.11000	3.89111	4,192,550	14.85	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,897.23000	2.89723	2,624,050	14.87	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		7,121.00000	7.12100	6,686,390	16.77	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,451.68000	1.45168	1,590,260	16.77	0.00	0	7,50
R209	On	03/08/2023	Bond Future	11.95	Put		2,828.77000	2.82877	3,044,270	15.43	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,440.31000	5.44031	5,072,460	15.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,862.73000	2.86273	3,080,270	15.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,470.17000	5.47017	5,101,300	15.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,845.70000	2.84570	3,062,220	15.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,500.07000	5.50007	5,130,180	15.43	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,803.82000	3.80382	3,508,850	14.49	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,692.06000	4.69206	4,992,910	14.49	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,754.98000	3.75498	3,462,290	14.47	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,742.51000	4.74251	5,045,640	14.47	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,779.36000	3.77936	3,485,540	14.48	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,717.22000	4.71722	5,019,220	14.48	0.00	0	
Total R209 Option											0.00	0	56,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For R209										0.00	0	79,50
R210 On 03/11/2022 Bond Future			227.76709	227.76709	227.49115	227.49115				0.00	0	79,50
R210 On 02/02/2023 Bond Future			231.71209	231.71209	231.43300	231.43300				0.00	0	30,00
R210 On 04/05/2023 Bond Future			233.15366	233.15366	232.87053	232.87053				0.00	0	
R210 On 03/08/2023 Bond Future			237.99157	237.99157	237.70413	237.70413				0.00	0	
R210 On 02/11/2023 Bond Future			239.14170	239.14170	238.84843	238.84843				0.00	0	
Total R210 Future										0.00	0	1,03
Total For R210										0.00	0	1,03
R213 On 03/11/2022 Bond Future			10.74008	81.08877	10.62268	81.64035		10.52		0.00	0	34,28
R213 On 02/02/2023 Bond Future			10.90975	82.47331	10.78680	83.03486		10.46		0.00	0	
R213 On 04/05/2023 Bond Future			11.04140	80.51905	10.91272	81.09219		10.62		0.00	0	
R213 On 03/08/2023 Bond Future			11.15959	82.17453	11.02481	82.76000		10.10		0.00	0	
R213 On 02/11/2023 Bond Future			11.33895	80.10953	11.19768	80.70540		9.95		0.00	0	
Total R213 Future										0.00	0	34,28
R213 On 03/11/2022 Bond Future	9.13	Call			29.89000	0.02989	18,460	9.43		0.00	0	20,00
R213 On 03/11/2022 Bond Future	9.13	Put			7,486.16000	7.48616	8,026,310	9.43		0.00	0	
R213 On 03/11/2022 Bond Future	10.38	Put			2,203.48000	2.20348	2,544,150	10.34		0.00	0	
R213 On 03/11/2022 Bond Future	10.39	Call			1,068.02000	1.06802	854,400	10.36		0.00	0	
R213 On 03/11/2022 Bond Future	10.39	Put			2,175.71000	2.17571	2,513,670	10.36		0.00	0	
R213 On 03/11/2022 Bond Future	10.40	Call			1,088.53000	1.08853	872,190	10.37		0.00	0	
R213 On 03/11/2022 Bond Future	9.98	Put			3,533.20000	3.53320	3,974,720	9.79		0.00	0	20,00
R213 On 03/11/2022 Bond Future	10.19	Call			706.72000	0.70672	546,260	10.07		0.00	0	
R213 On 03/11/2022 Bond Future	10.19	Put			2,782.16000	2.78216	3,173,280	10.07		0.00	0	40,00
R213 On 03/11/2022 Bond Future	10.37	Call			1,027.84000	1.02784	819,630	10.33		0.00	0	
R213 On 03/11/2022 Bond Future	9.84	Put			4,097.59000	4.09759	4,567,160	9.66		0.00	0	40,00
R213 On 03/11/2022 Bond Future	10.38	Call			1,047.75000	1.04775	836,840	10.34		0.00	0	
R213 On 03/11/2022 Bond Future	9.19	Call			36.74000	0.03674	22,960	9.41		0.00	0	40,00
R213 On 03/11/2022 Bond Future	9.19	Put			7,176.74000	7.17674	7,714,540	9.41		0.00	0	
R213 On 03/11/2022 Bond Future	9.84	Call			293.02000	0.29302	211,010	9.66		0.00	0	
R213 On 03/11/2022 Bond Future	10.37	Put			2,231.65000	2.23165	2,575,020	10.33		0.00	0	20,00
R213 On 03/11/2022 Bond Future	10.40	Put			2,148.21000	2.14821	2,483,450	10.37		0.00	0	
R213 On 03/11/2022 Bond Future	9.98	Call			425.78000	0.42578	315,720	9.79		0.00	0	
R213 On 02/02/2023 Bond Future	10.23	Put			3,825.20000	3.82520	4,201,670	10.03		0.00	0	
R213 On 02/02/2023 Bond Future	10.35	Call			1,424.52000	1.42452	1,218,190	10.12		0.00	0	
R213 On 02/02/2023 Bond Future	10.35	Put			3,460.95000	3.46095	3,816,170	10.12		0.00	0	40,00
R213 On 02/02/2023 Bond Future	10.01	Put			4,568.55000	4.56855	4,981,540	9.93		0.00	0	40,00
R213 On 02/02/2023 Bond Future	10.21	Call			1,186.31000	1.18631	1,004,660	10.02		0.00	0	
R213 On 02/02/2023 Bond Future	10.21	Put			3,889.39000	3.88939	4,269,290	10.02		0.00	0	
R213 On 02/02/2023 Bond Future	10.22	Call			1,202.08000	1.20208	1,018,710	10.03		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	02/02/2023	Bond Future	10.22	Put		3,857.31000	3.85731	4,235,490	10.03	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,217.78000	1.21778	1,032,700	10.03	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put		3,232.89000	3.23289	3,573,710	10.18	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,766.05000	6.76605	6,296,340	12.05	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		605.43000	0.60543	697,270	12.05	0.00	0	9'
R213	On	02/02/2023	Bond Future	9.16	Call		249.43000	0.24943	197,390	10.06	0.00	0	4'
R213	On	02/02/2023	Bond Future	9.16	Put		8,178.01000	8.17801	8,687,520	10.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		901.13000	0.90113	752,570	9.93	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,574.34000	1.57434	1,353,610	10.18	0.00	0	9'
R213	On	04/05/2023	Bond Future	10.75	Call		2,554.71000	2.55471	2,284,400	10.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,287.03000	3.28703	3,589,860	10.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,510.24000	2.51024	2,242,840	10.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,333.16000	3.33316	3,638,900	10.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,532.56000	2.53256	2,263,700	10.61	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,310.17000	3.31017	3,614,450	10.61	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,267.08000	2.26708	2,482,170	10.65	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,839.61000	4.83961	4,468,160	10.66	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,253.01000	2.25301	2,467,030	10.66	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,784.07000	4.78407	4,414,770	10.64	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,281.23000	2.28123	2,497,400	10.64	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,811.82000	4.81182	4,441,440	10.65	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,399.95000	3.39995	3,101,620	10.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,730.02000	3.73002	4,027,560	10.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,422.56000	3.42256	3,123,060	10.06	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,710.04000	3.71004	4,006,410	10.06	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,377.42000	3.37742	3,080,240	10.04	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,750.11000	3.75011	4,048,800	10.04	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	39,56
R214	On	03/11/2022	Bond Future			11.35891	64.10007	11.25230	64.67489	15.80	0.00	0	25,38
R214	On	02/02/2023	Bond Future			11.49300	65.19452	11.38244	65.77963	16.16	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.59822	63.15981	11.48379	63.75684	16.73	0.00	0	
R214	On	03/08/2023	Bond Future			11.69282	64.45905	11.57442	65.06876	16.29	0.00	0	
R214	On	02/11/2023	Bond Future			11.82546	62.32737	11.70283	62.94795	16.41	0.00	0	
Total R214 Future											0.00	0	89,88
R214	On	03/11/2022	Bond Future	11.34	Call		2,132.21000	2.13221	1,815,160	15.98	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,658.75000	1.65875	1,916,520	15.98	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,162.72000	2.16272	1,843,070	16.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,635.63000	1.63563	1,890,800	16.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	03/11/2022	Bond Future	11.36	Call		2,193.56000	2.19356	1,871,310	16.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,612.90000	1.61290	1,865,470	16.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		2,114.88000	2.11488	1,864,410	15.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,759.89000	3.75989	4,094,530	15.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		2,139.32000	2.13932	1,887,010	15.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,728.87000	3.72887	4,061,670	15.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		2,090.58000	2.09058	1,841,960	15.87	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,791.11000	3.79111	4,127,600	15.87	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,895.51000	3.89551	4,196,200	16.53	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		3,266.23000	3.26623	2,968,430	16.55	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,868.84000	3.86884	4,168,070	16.55	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		3,293.04000	3.29304	2,993,780	16.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,842.33000	3.84233	4,140,100	16.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		3,239.51000	3.23951	2,943,170	16.53	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,812.75000	5.81275	5,425,200	17.11	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,982.22000	2.98222	3,204,380	17.11	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,843.73000	5.84373	5,455,150	17.12	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,964.97000	2.96497	3,186,100	17.12	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,874.51000	5.87451	5,484,890	17.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,947.59000	2.94759	3,167,680	17.13	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,112.24000	5.11224	5,429,050	16.11	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,857.34000	3.85734	3,555,940	16.09	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,167.97000	5.16797	5,487,150	16.09	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,882.20000	3.88220	3,579,610	16.10	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,140.18000	5.14018	5,458,170	16.10	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,906.85000	3.90685	3,603,080	16.11	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	89,88
Total for Bond											262,768,097.56	3,074	1,477,51
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
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	

Contract 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 R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
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 03/11/2022 GOVI			831.09100	831.09100	836.52300	836.52300				0.00	0	86
GOVI On 02/02/2023 GOVI			845.28200	845.28200	850.81200	850.81200				0.00	0	
GOVI On 04/05/2023 GOVI			861.61300	861.61300	867.25800	867.25800				0.00	0	
GOVI On 03/08/2023 GOVI			879.27900	879.27900	885.04600	885.04600				0.00	0	
GOVI On 02/11/2023 GOVI			895.17700	895.17700	901.04600	901.04600				0.00	0	
Total GOVI Future										0.00	0	86
GOVI On 03/11/2022 GOVI	820.41	Call			161,130.00000	16.11300	106,810,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			161,030.00000	16.10300	106,710,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	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 Interr
GOVI	On	03/11/2022	GOVI	820.43	Call			160,930.00000	16.09300	106,610,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			80.00000	0.00800	55,380,000		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			180.00000	0.01800	55,480,000		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			280.00000	0.02800	55,580,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			143,980.00000	14.39800	87,530,000		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			143,880.00000	14.38800	87,430,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			143,780.00000	14.37800	87,330,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		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			478,360.00000	47.83600	420,690,000		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			478,260.00000	47.82600	420,590,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			478,160.00000	47.81600	420,490,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			152,260.00000	15.22600	93,570,000		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			152,460.00000	15.24600	93,770,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			152,360.00000	15.23600	93,670,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	86
Total for GOVI												0.00	0	86
AL37	On	03/11/2022	Index Future			830.80100	830.80100	833.56600	833.56600			0.00	0	
AL37	On	02/02/2023	Index Future			844.98600	844.98600	847.80400	847.80400			0.00	0	
AL37	On	04/05/2023	Index Future			861.31200	861.31200	864.19200	864.19200			0.00	0	
AL37	On	03/08/2023	Index Future			878.97200	878.97200	881.91700	881.91700			0.00	0	
AL37	On	02/11/2023	Index Future			894.86400	894.86400	897.86000	897.86000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			958.59300	958.59300	964.64500	964.64500			0.00	0	
AL7T	On	02/02/2023	Index Future			974.96100	974.96100	981.12200	981.12200			0.00	0	
AL7T	On	04/05/2023	Index Future			993.79800	993.79800	1,000.08700	1,000.08700			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL7T	On	03/08/2023	Index Future			1,014.17400	1,014.17400	1,020.59900	1,020.59900			0.00	0	
AL7T	On	02/11/2023	Index Future			1,032.51100	1,032.51100	1,039.05000	1,039.05000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			842.76600	842.76600	848.24000	848.24000			0.00	0	13
ALBI	On	02/02/2023	Index Future			857.15500	857.15500	862.72900	862.72900			0.00	0	
ALBI	On	04/05/2023	Index Future			873.71600	873.71600	879.40600	879.40600			0.00	0	
ALBI	On	03/08/2023	Index Future			891.63100	891.63100	897.44200	897.44200			0.00	0	
ALBI	On	02/11/2023	Index Future			907.75200	907.75200	913.66700	913.66700			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			322.10800	322.10800	321.66700	321.66700			0.00	0	70
IGOV	On	02/02/2023	Index Future			327.68600	327.68600	327.24000	327.24000			0.00	0	
IGOV	On	04/05/2023	Index Future			334.09400	334.09400	333.64200	333.64200			0.00	0	
IGOV	On	03/08/2023	Index Future			341.01900	341.01900	340.55900	340.55900			0.00	0	
IGOV	On	02/11/2023	Index Future			347.25800	347.25800	346.79000	346.79000			0.00	0	
Total IGOV Future												0.00	0	70
Total For IGOV												0.00	0	70
Total for Index												0.00	0	83
JIBAR F	On	21/09/2022	Jibar Future			5.86500	94.13500	5.83500	94.16500			0.00	0	
JIBAR F	On	19/10/2022	Jibar Future			6.45500	93.54500	6.42500	93.57500			0.00	0	
JIBAR F	On	16/11/2022	Jibar Future			6.56000	93.44000	6.52000	93.48000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.97500	93.02500	6.90500	93.09500			0.00	0	6
JIBAR F	On	18/01/2023	Jibar Future			7.08000	92.92000	7.00000	93.00000			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.31000	92.69000	7.22000	92.78000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.40000	92.60000	7.30000	92.70000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.80500	92.19500	7.56000	92.44000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.90500	92.09500	7.73500	92.26500			0.00	0	7
JIBAR F	On	20/12/2023	Jibar Future			7.92000	92.08000	7.74000	92.26000			0.00	0	27
JIBAR F	On	20/03/2024	Jibar Future			7.92000	92.08000	7.74000	92.26000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.92500	92.07500	7.73500	92.26500			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 :											262,768,097.56	3,074	1,479,63	
ABCPI3	On	07/12/2023	Spot Bond			2.06900	327.55112	2.06900	327.46085			0.00	0	500,000,00
Total ABCPI3 SPOT												0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABCPI3										0.00	0	500,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	101.21028				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.12052				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.82500	100.87598	9.82500	100.84954				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.69500	88.60370	11.69500	88.57618				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.81321				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.21484				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.44386				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.84896				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.23827				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.30857				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.44680				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN29 On 17/10/2029 Spot Bond					0.00000	103.78745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.45346				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.49538				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.75772				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	100.39066				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.53333				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	100.56484				0.00	0	150,000,00
Total ABFN35 SPOT										0.00	0	150,000,00
Total For ABFN35										0.00	0	150,000,00
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.18410				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.46847				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2022 Spot Bond					0.00000	101.10744				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond					0.00000	101.26568				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	101.11394				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.76285				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.59690				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.61205				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.62292				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.99093				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.08408				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.98254				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.91302				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.51317				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.76480				0.00	0	1,000,000,00
Total ABFN51 SPOT										0.00	0	1,000,000,00
Total For ABFN51										0.00	0	1,000,000,00
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.74769				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.15467				0.00	0	
Total ABFN53 SPOT										0.00	0	

Contract 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 ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.15847				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.16170				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.89527				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.93090				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.94953				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.46530				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.86057				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.66323				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.10289				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.11754				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.77000	6.77000	6.77000	156.76717				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	47.69422	100.00000	47.57880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.50000	2.50000	2.50000	162.89821				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.46100	3.46100	3.46100	218.65380				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	234.49885				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.44000	8.44000	8.44000	99.49002				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.74000	8.74000	8.74000	108.01298				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.97000	103.32378	6.97000	103.30435				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.43000	108.37388	8.43000	108.34956				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.15000	109.05624	9.15000	109.02974				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.41000	106.52401	7.41000	106.50296				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.17500	102.71598	9.17500	102.69095				0.00	0	260,000,00
Total ABS7 SPOT										0.00	0	260,000,00
Total For ABS7										0.00	0	260,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.10676	100.00000	16.07131				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABSI2 On 07/12/2023 Spot Bond			2.19100	327.05798	2.19100	326.96676				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.61500	11.61500	11.61500	100.15082				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.27792				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.24307				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.16673				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.23992				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.23992				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.26960				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.26960				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	186.99504				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	188.63611				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.18413				0.00	0	
Total ACL217 SPOT										0.00	0	

Contract 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 ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.66181				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.05747				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.26590				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.00674				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.78659				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.03208				0.00	0	6,070,000,00
Total AGL03 SPOT										0.00	0	6,070,000,00
Total For AGL03										0.00	0	6,070,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.20433				0.00	0	12,100,00
Total AGT01 SPOT										0.00	0	12,100,00
Total For AGT01										0.00	0	12,100,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.04717				0.00	0	10,800,00
Total AGT02 SPOT										0.00	0	10,800,00
Total For AGT02										0.00	0	10,800,00
AGT03 On 05/06/2025 Spot Bond					0.00000	105.37789				0.00	400,000,000	200,000,00
Total AGT03 SPOT										0.00	400,000,000	200,000,00
Total For AGT03										0.00	400,000,000	200,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.65544				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.55847				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.57784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.04000	96.53761	9.04000	96.51442				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.60711				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.70459				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.82621				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.50716				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.01928				0.00	0	517,200,00
Total AHF5A2 SPOT										0.00	0	517,200,00
Total For AHF5A2										0.00	0	517,200,00
AHF5A On 21/08/2023 Spot Bond			8.96500	100.91222	8.96500	100.88818				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.01832				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.02011				0.00	0	745,200,00
Total AHF5B1 SPOT										0.00	0	745,200,00
Total For AHF5B1										0.00	0	745,200,00
AHF5C On 21/08/2023 Spot Bond					0.00000	100.02121				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.40058				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	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
AHF6A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.56654				0.00	0	1,660,800,00
Total AHF6A2 SPOT										0.00	0	1,660,800,00
Total For AHF6A2										0.00	0	1,660,800,00
AHF6A: On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00
Total AHF6A3 SPOT										0.00	0	30,000,000,00
Total For AHF6A3										0.00	0	30,000,000,00
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.02000				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.02108				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.02858				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.14974				0.00	200,000,000	1,410,000,00
Total AHF7A1 SPOT										0.00	200,000,000	1,410,000,00
Total For AHF7A1										0.00	200,000,000	1,410,000,00
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.22833				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.02053				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.02013				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.02161				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.02110				0.00	0	
Total AHF7C2 SPOT										0.00	0	

Contract 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 AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.47242				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.02936				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.13000	105.32387	9.13000	105.29818				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.68000	101.47746	9.68000	101.45140				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.55500	89.88282	12.55500	89.85308				0.00	0	7,483,10
Total AIR05 SPOT										0.00	0	7,483,10
Total For AIR05										0.00	0	7,483,10
AIRL01 On 30/04/2028 Spot Bond			5.64100	195.95039	5.64100	195.87762				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	99.98090				0.00	0	70,000,00
Total APF06 SPOT										0.00	0	70,000,00
Total For APF06										0.00	0	70,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.04767				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.62031				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.29992				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.37808				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.97733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total APF15 SPOT									0.00	0	
Total For APF15									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.36800			0.00	0	
Total APF16 SPOT									0.00	0	
Total For APF16									0.00	0	
APF18 On 22/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	45,000,000,000	
Total APF18 SPOT								10,000,000,000,000.00	50,000,000,000	45,000,000,000	
Total For APF18								10,000,000,000,000.00	50,000,000,000	45,000,000,000	
ASN02 On 07/12/2033 Spot Bond			5.13000	249.27556	5.13000	249.18638		0.00	0		
Total ASN022 SPOT								0.00	0		
Total For ASN022								0.00	0		
ASN03 On 07/12/2033 Spot Bond			5.74000	215.29794	5.74000	215.21742		0.00	0		
Total ASN037 SPOT								0.00	0		
Total For ASN037								0.00	0		
ASN15 On 31/03/2028 Spot Bond			4.33100	209.27000	4.33100	209.19959		0.00	0		
Total ASN154 SPOT								0.00	0		
Total For ASN154								0.00	0		
ASN19 On 31/01/2038 Spot Bond			5.18000	114.06212	5.18000	114.02124		0.00	0		
Total ASN195 SPOT								0.00	0		
Total For ASN195								0.00	0		
ASN20 On 24/08/2025 Spot Bond					0.00000	103.30572		0.00	0		
Total ASN209 SPOT								0.00	0		
Total For ASN209								0.00	0		
ASN21 On 29/08/2022 Spot Bond					0.00000	99.87840		0.00	0		
Total ASN214 SPOT								0.00	0		
Total For ASN214								0.00	0		
ASN26 On 20/06/2023 Spot Bond					0.00000	101.35685		0.00	0		
Total ASN264 SPOT								0.00	0		
Total For ASN264								0.00	0		
ASN27 On 20/06/2023 Spot Bond					0.00000	101.10162		0.00	0		
Total ASN274 SPOT								0.00	0		
Total For ASN274								0.00	0		
ASN27 On 15/08/2023 Spot Bond					0.00000	100.17091		0.00	56,400,000	14,100,000	
Total ASN278 SPOT								0.00	56,400,000	14,100,000	
Total For ASN278								0.00	56,400,000	14,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/08/2048 Spot Bond					0.00000	100.02043				0.00	66,800,000	16,700,00
Total ASN279 SPOT										0.00	66,800,000	16,700,00
Total For ASN279										0.00	66,800,000	16,700,00
ASN28: On 21/08/2023 Spot Bond					0.00000	100.02005				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.35302				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.03517				0.00	63,600,000	15,900,00
Total ASN291 SPOT										0.00	63,600,000	15,900,00
Total For ASN291										0.00	63,600,000	15,900,00
ASN30: On 20/12/2023 Spot Bond					0.00000	101.17366				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.06419				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.38500	4.38500	4.38500	113.86786				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.29500	5.29500	5.29500	101.94625				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.26684				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.42382				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.27799				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.62529				0.00	0	
Total ASN335 SPOT										0.00	0	

Contract 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 ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.29000	112.54505	5.29000	112.50439				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.19105				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.67648				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.32416				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.14745				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.14745				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.85884				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.53020				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.29539				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.79183				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.55518				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.24826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	101.24826				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.54615				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.49236				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.01867				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.18916				0.00	49,600,000	12,400,000
Total ASN399 SPOT										0.00	49,600,000	12,400,000
Total For ASN399										0.00	49,600,000	12,400,000
ASN399 On 20/12/2024 Spot Bond					0.00000	101.12996				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.30432				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	101.39705				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.57702				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.03196				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 23/06/2025 Spot Bond					0.00000	101.06053				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	101.36711				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.70516				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.49345				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.55086				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.55575				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.42500	9.42500	9.42500	100.51861				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.08000	11.08000	11.08000	99.46014				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.47843				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.53748				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.83688				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.47838				0.00	0	
Total ASN480 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	119.23400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.86500	10.86500	10.86500	99.26872				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.78369				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.13518				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.13518				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.13781				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.43500	96.65313	10.43500	96.62627				0.00	0	5,600,00
Total ASN508 SPOT										0.00	0	5,600,00
Total For ASN508										0.00	0	5,600,00
ASN50: On 21/12/2026 Spot Bond			9.61500	96.42667	9.61500	96.40193				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.16500	95.24582	10.16500	95.22002				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.16500	95.24582	10.16500	95.22002				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.10000	100.58206	9.10000	100.55774				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.70392	11.05000	100.67448				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	100.70080	11.00000	100.67150				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	100.66964	10.50000	100.64165				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	100.66964	10.50000	100.64165				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.97611				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.46191				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	99.93136				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.77500	100.52387	10.77500	100.49521				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.86500	99.98065	10.86500	100.12640				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.72500	100.44538	10.72500	100.41686				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	101.97287				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.63741				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 04/09/2024 Spot Bond					0.00000	101.46739				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.11390				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.09515				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.33985				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.58574				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.79618				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.25000	100.53357	9.25000	100.50910				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.70578				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.66178				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.61597				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.61086				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.85730				0.00	0	
Total ASN602 SPOT										0.00	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 ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.48583				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.53593				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.23459				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.34874				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.18670				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	99.89947				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.30983				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.13006				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.80270				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.92580				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.28696				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.40163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.65295				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	100.47425				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.45491				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.78706				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.14356				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	99.87604				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.08535				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	100.94756				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.03660				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.34764				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.39989				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	99.80148				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.92545				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.11882				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.51864				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.51431				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.86221				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.50140				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.22568				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.23440				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.61717				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.28338				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.34090				0.00	0	
Total ASN713 SPOT										0.00	0	

Contract 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 ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.09053				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.15822				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.68021				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.78539				0.00	1,800,000,000	900,000,00
Total ASN717 SPOT										0.00	1,800,000,000	900,000,00
Total For ASN717										0.00	1,800,000,000	900,000,00
ASN71: On 30/09/2024 Spot Bond					0.00000	100.86475				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.36772				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.64944				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.54635				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.50067				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.81688				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.15403				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.18211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.19954				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	99.96992				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.47963				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.47183				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.39526				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.86884	9.86884	9.86884	103.95924				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.68038				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.62371				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.53003				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.47670				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.47732				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	101.42006				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	101.04937				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	100.98592				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.90676				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.73702				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.27759				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	100.88800				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.78204				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.93211				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.92964				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.81501				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.70114				0.00	0	
Total ASN832 SPOT										0.00	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 ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.70114				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.53013				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.24079				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.53076				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.52629				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.52629				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.69394				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.26030				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.51031				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.51406				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.52530				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.59149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.58812				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	101.18220				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	101.21721				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	99.81695				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.64937				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.53752				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	101.20085				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	100.76230				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	101.38737				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	101.38737				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86(On 09/06/2023 Spot Bond					0.00000	101.17233				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.28234				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.28234				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	101.44089				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 15/09/2022 Spot Bond					0.00000	101.12952				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	101.10950				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87(On 27/09/2022 Spot Bond					0.00000	100.89680				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87(On 20/06/2027 Spot Bond					0.00000	101.19647				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88(On 20/06/2027 Spot Bond					0.00000	101.16841				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88(On 02/05/2023 Spot Bond					0.00000	100.47048				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88(On 09/03/2028 Spot Bond					0.00000	100.80879				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88(On 18/04/2029 Spot Bond					0.00000	100.75353				0.00	0	
Total ASN886 SPOT										0.00	0	

Contract 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 ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.82694				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.82177				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.31500	101.86627	11.31500	101.08980				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.21218				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.17326				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total ASN904 SPOT										0.00	0	5,000,000,00
Total For ASN904										0.00	0	5,000,000,00
BAW22 On 07/12/2022 Spot Bond					0.00000	101.81314				0.00	650,000,000	650,000,00
Total BAW22 SPOT										0.00	650,000,000	650,000,00
Total For BAW22										0.00	650,000,000	650,000,00
BAW29 On 22/02/2023 Spot Bond					0.00000	100.51327				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.86776				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.32500	100.96438	7.32500	100.94453				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.74556				0.00	600,000,000	300,000,00
Total BAW34 SPOT										0.00	600,000,000	300,000,00
Total For BAW34										0.00	600,000,000	300,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.77716				0.00	0	145,000,00

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 BAW36 SPOT										0.00	0	145,000,00
Total For BAW36										0.00	0	145,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.66814				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.69109				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			170,000,000,000,000.00	91,700,000,000	41,500,000,00	
Total BAWGL1 SPOT									70,000,000,000,000.00	91,700,000,000	41,500,000,00	
Total For BAWGL1									70,000,000,000,000.00	91,700,000,000	41,500,000,00	
BAWGL On 22/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			110,000,000,000,000.00	141,100,000,000	72,800,000,00	
Total BAWGL2 SPOT									10,000,000,000,000.00	141,100,000,000	72,800,000,00	
Total For BAWGL2									10,000,000,000,000.00	141,100,000,000	72,800,000,00	
BAYA72 On 31/03/2026 Spot Bond			12.22500	12.22500	12.22500	104.66744			0.00	0		
Total BAYA72 SPOT									0.00	0		
Total For BAYA72									0.00	0		
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.81441			0.00	0		
Total BAYA74 SPOT									0.00	0		
Total For BAYA74									0.00	0		
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.92660			0.00	0		
Total BAYA77 SPOT									0.00	0		
Total For BAYA77									0.00	0		
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.46079			0.00	0		
Total BAYA78 SPOT									0.00	0		
Total For BAYA78									0.00	0		
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.86619			0.00	0		
Total BAYA79 SPOT									0.00	0		
Total For BAYA79									0.00	0		
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.65495			0.00	0		
Total BAYA80 SPOT									0.00	0		
Total For BAYA80									0.00	0		
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.59028			0.00	0		
Total BAYA82 SPOT									0.00	0		
Total For BAYA82									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.33655				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.40987				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.37801				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.55513				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.17714				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.61723				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.52247				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.30100				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.33715				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.30053				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.22477				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.28603				0.00	0	
Total BAYA95 SPOT										0.00	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 BAYA95										0.00	0	
BAYA95 On 30/09/2022 Spot Bond					0.00000	101.33748				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.41093				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.41008				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.59284				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.83827				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.62973				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.59371				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.64923				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.90605				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.59319				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.57880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB21 On 30/09/2023 Spot Bond					0.00000	101.59284				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.17000	9.17000	9.17000	98.24545				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.41872				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.67338				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.44809				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.17264				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.45180				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.82188				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	81.59771				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.86821				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	83.59109				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			9.12000	99.75076	9.12000	105.61472				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.86092				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.53723				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.33697				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.31699				0.00	5,150,000,000	5,150,000,000
Total BGL19 SPOT										0.00	5,150,000,000	5,150,000,000
Total For BGL19										0.00	5,150,000,000	5,150,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	102.23515				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.66002				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.87000	104.59604	7.87000	104.57410				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.66611				0.00	800,000,000	400,000,000
Total BID13 SPOT										0.00	800,000,000	400,000,000
Total For BID13										0.00	800,000,000	400,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.46755				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.89838				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.94569				0.00	0	
Total BID16 SPOT										0.00	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 BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.97675				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.58101				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.81459				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.86400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.75100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.54900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	45.66000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	101.08290				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	101.09795				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	100.23240				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.96214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.14879				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.07320				0.00	750,000,000	750,000,000
Total BPPF20 SPOT										0.00	750,000,000	750,000,000
Total For BPPF20										0.00	750,000,000	750,000,000
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.18204				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.02149				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.84543				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.39209				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.40288				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	99.98346				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.22118				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.36778				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.99181				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.69451				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.28241				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.25060				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.66500	105.16548	8.66500	105.14111				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.96500	106.60390	8.96500	106.57836				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.51500	108.56003	9.51500	108.53261				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.05500	11.05500	11.05500	99.03317				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.55916				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.84774				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.83870				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.79033				0.00	0	
Total CGR50 SPOT										0.00	0	

Contract 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 CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.82916				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.29671				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.24676	4.77000	105.45600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.25500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.22162				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.88500	106.88210	8.88500	106.85685				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	111.67890	8.70700	110.88400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.39846				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.53458				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.15500	103.63141	11.15500	103.60084				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN387 On 20/09/2024 Spot Bond			6.50000	115.69910	6.50000	109.42700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.08600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	101.17365				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.17697				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.17589				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			5.20000	152.97086	5.20000	152.91597				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.64000	151.41699	5.64000	151.36090				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond					0.00000	100.09098				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/08/2022 Spot Bond					0.00000	99.87888				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			8.53000	107.54379	8.53000	107.51939				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.05492				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.79716				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.83787				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.43718				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.71353				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.41326				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.87319				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.21593				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.99000	104.35166	9.99000	104.32328				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.04000	103.10482	10.04000	103.07698				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.95684				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.30966				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.88135				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.25000	104.17758	9.25000	104.15130				0.00	0	
Total CLN524 SPOT										0.00	0	

Contract 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 CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.93704				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.76222				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.78721				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.00730				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.30966				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.26094				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.63659				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.39500	100.90946	10.39500	100.88167				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.08892				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.60940				0.00	0	5,130,000,00
Total CLN537 SPOT										0.00	0	5,130,000,00
Total For CLN537										0.00	0	5,130,000,00
CLN537 On 17/01/2024 Spot Bond					0.00000	100.72163				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	150.16400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.01579				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.86500	100.58120	9.86500	100.55487				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.91500	104.37812	9.91500	104.35068				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.00500	103.25841	10.00500	103.23102				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	313.04201				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
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	100.17964				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.22956				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.97923				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.79473				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	125.92000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	100.26035				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.36500	102.25352	10.36500	102.26268				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			9.86500	103.63791	9.86500	103.61080				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	100.59324				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	100.14457				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	102.31239				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	101.48026				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	100.24908				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57(On 12/11/2025 Spot Bond			10.09500	102.48085	10.09500	102.45342				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	100.23842				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	100.25004				0.00	0	
Total CLN574 SPOT										0.00	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 CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.27640				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.36540				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.61196				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.94620				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.27372				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.43724				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.61950				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.12414				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.81865				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	105.07628				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.16712				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.39497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.17158				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.62000	155.17602	3.62000	124.99038				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.16203				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.13281				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.97952				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.33500	9.33500	9.33500	101.89072				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.89860				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.28115				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.16712				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.16712				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.88300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.92000	8.92000	8.92000	100.11222				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.35592				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.46173				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.58013				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.63381				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.01977				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.49500	102.81558	9.49500	102.78953				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.59748				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.65461				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.42737				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.01924				0.00	0	
Total CLN613 SPOT										0.00	0	

Contract 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 CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.80055				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.87395				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.22400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.92402				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.44946				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.56698				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.52231				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.55671				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	94.71700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.61723				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.09000	101.05082	8.09000	101.02917				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.08887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.92421				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.57500	61.08075	12.57500	80.28772				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.03342				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.56500	97.45768	10.56500	97.43041				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.08855				0.00	0	2,120,000,00
Total CLN631 SPOT										0.00	0	2,120,000,00
Total For CLN631										0.00	0	2,120,000,00
CLN632 On 21/11/2022 Spot Bond					0.00000	100.03241				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.95008				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.27412				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.62124				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.01913				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.08823				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/02/2023 Spot Bond					0.00000	100.28097				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.09463				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.56352				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.01921				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.14787				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.73451				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.14961				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.21650				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.55158				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.08823				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.07421				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.08823				0.00	0	
Total CLN652 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	103.06700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.39153				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.31759				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.69397				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.80400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.10900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	120.71100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	146.51400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	99.95007				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.98799				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.10230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.31222				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.65474				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.87475				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.09570				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.34848	156.03379	4.34848	126.76185				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.34848	156.03379	4.34848	126.76267				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.09729				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.10155				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.15238				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.66995				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.09214				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	101.33270				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.10790				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.13538				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.43158				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.32393				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.32372				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.67660				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.07066				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.17831				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.15839				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.38674				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.87278				0.00	0	
Total CLN698 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.95681				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.42832				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.23148				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.92133				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.56531				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.94981				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.10368				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.94595				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.15395				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.44044				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.68334				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.14706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.20735				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.16081				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.16081				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.16081				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.47955				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.16423				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.47706				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.79934				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.37746				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.50932				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.07674				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	101.07674				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.07674				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.09390				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.09390				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.09390				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.00757				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.04556				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.68403				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.18362				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.87414				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.68167				0.00	0	
Total CLN737 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.95778				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	111.05600				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	92.56791				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.08716				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.20073				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.45115				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.85800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.77360				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.87653				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.17825				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.52410				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	101.26117				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.89122				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2023 Spot Bond			7.57500	7.57500	7.57500	100.29946				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	98.84297				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	101.87850				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.82680				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76 On 22/04/2026 Spot Bond					0.00000	101.00372				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.35884				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.46364				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.26977				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.57500	7.57500	7.57500	100.29946				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 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	
CLN76 On 23/09/2026 Spot Bond					0.00000	101.21287				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	104.28279				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	97.58977				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.98723				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.27450				0.00	0	
Total CLN772 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	99.86809				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.53993				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			6.76000	6.76000	6.76000	122.46290				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.68767				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	102.00920				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.46781				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.47077				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond			10.82500	10.82500	10.82500	99.67583				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.52702				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.48558				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.49210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.11730				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.04079				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.11730				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.90744				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.77112				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.52717				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.79000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.52717				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.16608				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.60719				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.52717				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN796 On 31/03/2026 Spot Bond					0.00000	101.11736				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.52717				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.52732				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.52985				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.52985				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.81394				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.78597				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.47255				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.66823				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.53293				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.82557				0.00	0	
Total CLN807 SPOT										0.00	0	

Contract 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 CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.49150				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.08372				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.17000	98.26951	9.17000	98.24545				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.09218				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.61843				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	101.29413				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.14728				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.14728				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.52717				0.00	0	300,000,00
Total CLN815 SPOT										0.00	0	300,000,00
Total For CLN815										0.00	0	300,000,00
CLN816 On 31/07/2025 Spot Bond					0.00000	100.52739				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.53293				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.46783				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.52717				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.52739				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.11736				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.52739				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.52739				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.52707				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.52739				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	86.61028				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.52717				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83(On 31/07/2026 Spot Bond					0.00000	100.75828				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83(On 31/05/2025 Spot Bond					0.00000	101.35450				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83(On 31/07/2027 Spot Bond					0.00000	100.52707				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83(On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.59774				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83(On 31/08/2025 Spot Bond					0.00000	101.52722				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83(On 31/08/2026 Spot Bond					0.00000	101.52736				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83(On 31/08/2027 Spot Bond					0.00000	101.52737				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83(On 31/08/2029 Spot Bond					0.00000	101.52728				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83(On 31/03/2027 Spot Bond					0.00000	101.44095				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83(On 20/06/2027 Spot Bond					0.00000	101.17000				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84(On 02/05/2023 Spot Bond					0.00000	101.04617				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84(On 20/07/2026 Spot Bond					0.00000	103.77000				0.00	0	
Total CLN841 SPOT										0.00	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 CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	103.27000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	103.50100				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.09961				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.00566				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.00391				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.15881				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.15881				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.15846				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.56589				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.30691				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.91714				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.95619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.90754				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.93047				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.90472				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.63115				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	82.38628				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.63136				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.67711				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.62129				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.68802				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	109.25908				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	105.30000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	108.09000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.84763				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	85.28950				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.45612				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.46191				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.45895				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	85.90418				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.36560				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.34028				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.37132				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.34158				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.14767				0.00	0	
Total CLN877 SPOT										0.00	0	

Contract 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 CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.17613				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.14427				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.12250				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.50845				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.11308				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.50000	104.62493	9.50000	104.59840				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.13500	102.91256	11.13500	102.88209				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.59000	101.42829	10.59000	101.39970				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.96500	103.62640	8.96500	103.60157				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.92500	93.31770	12.92500	93.28578				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.51500	93.53097	11.51500	93.50237				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.49552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.59787				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.01897				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.26103				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.26500	10.26500	10.26500	103.02141				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.95491				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.26624				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.01930				0.00	5,000,000,000	7,220,000,000
Total DSY06 SPOT										0.00	5,000,000,000	7,220,000,000
Total For DSY06										0.00	5,000,000,000	7,220,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	100.01942				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.83995				0.00	0	360,000,000
Total DTF001 SPOT										0.00	0	360,000,000
Total For DTF001										0.00	0	360,000,000
DTF002 On 28/06/2025 Spot Bond					0.00000	100.86572				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.48000	101.15300	7.48000	101.13248				0.00	0	300,000,000
Total DV23 SPOT										0.00	0	300,000,000
Total For DV23										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
DV23/R On 27/02/2023 Spot Bond			100.00000	69.53115	100.00000	69.37556				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	69.53115	100.00000	69.37556				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.03000	101.05232	9.03000	101.02806				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	100.15440	9.69000	100.12865				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.15440	9.69000	100.12865				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.46500	96.89581	10.46500	96.86895				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.47500	93.99020	11.47500	93.96170				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	100.16078	10.10000	100.13397				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.16078	10.10000	100.13397				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.88792				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.59743				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.60322				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.92334				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.46316				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF27 On 02/04/2029 Spot Bond					0.00000	99.57092				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.32307				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.64985				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.16476				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.42345				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.69775				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.44053				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.98849				0.00	5,000,000.000	5,000,000.00
Total DVFB30 SPOT										0.00	5,000,000.000	5,000,000.00
Total For DVFB30										0.00	5,000,000.000	5,000,000.00
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.31639				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.38912				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.43605				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.44000	106.55760	8.44000	106.53367				0.00	0	
Total ECN24 SPOT										0.00	0	

Contract 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 ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.39000	115.79846	5.39000	115.75633				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.18000	101.40822	5.18000	101.37188				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	143.81224	2.25000	143.77195				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.67100	159.18838	3.67100	159.13772				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.68600	145.25885	3.68600	145.21257				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.69100	140.51296	3.69100	140.46816				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.21000	117.00246	5.21000	116.96035				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.15000	103.78608	5.15000	103.74897				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	143.81224	2.25000	143.77195				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	173.45285				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	170.65210				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	157.53780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	159.61386				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	132.51764				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	131.55367				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	128.63454				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	119.56360				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	115.31293				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	117.18033				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	96.99722				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	96.22022				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	104.23940				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	107.17395				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	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
ELN015 On 02/04/2027 Spot Bond					0.00000	103.14284				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.57500	102.23189	10.57500	102.20326				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.37500	12.37500	12.37500	94.92965				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.42500	12.42500	12.42500	99.16684				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			10.66500	10.66500	10.66500	101.10519				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.66500	10.66500	10.66500	100.86590				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.35500	12.35500	12.35500	70.32191				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.65500	11.65500	11.65500	98.92460				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.35500	12.35500	12.35500	92.32600				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.90284				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.34320				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.26834				0.00	0	
Total EPF018 SPOT										0.00	0	

Contract 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 EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	101.27450				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.30135				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	99.79500				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	99.87767				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	101.41671				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	101.24996				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.25269				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC50 On 14/03/2023 Spot Bond					0.00000	101.16409				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.94969				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.85721				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	102.54725				0.00	0	35,000,00
Total EQT005 SPOT										0.00	0	35,000,00
Total For EQT005										0.00	0	35,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.45926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.06552				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.76825				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.25706				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.41617				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.12488				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.12987				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.12728				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.13229				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.12755				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.12168				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.12666				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Spot Bond			7.74000	101.67951	7.74000	101.65863			7,740,000,000,000.00	1,000,000,000	3,018,441,50
Total ES23 SPOT									7,740,000,000,000.00	1,000,000,000	3,018,441,50
Total For ES23									7,740,000,000,000.00	1,000,000,000	3,018,441,50
ES23/R On 25/01/2023 Spot Bond			10.00000	100.74921	10.00000	100.72273			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.60500	97.82806	9.60500	97.80298			1,675,646,038,000.00	174,455,600	13,504,100,00
Total ES26 SPOT									1,675,646,038,000.00	174,455,600	13,504,100,00
Total For ES26									1,675,646,038,000.00	174,455,600	13,504,100,00
ES26/R On 02/04/2026 Spot Bond			7.85000	103.07581	7.85000	103.05413			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.99000	76.17278	11.88500	76.66116			2,039,316,752,000.00	170,084,800	1,739,137,70
Total ES33 SPOT									2,039,316,752,000.00	170,084,800	1,739,137,70
Total For ES33									2,039,316,752,000.00	170,084,800	1,739,137,70
ES33/R On 15/09/2033 Spot Bond			7.50000	103.29433	7.50000	103.27367			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.34000	74.61534	12.23500	75.18313			2,289,758,572,000.00	185,555,800	63,867,00
Total ES42 SPOT									2,289,758,572,000.00	185,555,800	63,867,00
Total For ES42									2,289,758,572,000.00	185,555,800	63,867,00
ES42/R On 25/04/2042 Spot Bond			8.50000	102.79025	8.50000	102.76688			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.60582			0.00	0	195,000,00
Total EXX05 SPOT									0.00	0	195,000,00
Total For EXX05									0.00	0	195,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.30381			0.00	0	
Total FIFB14 SPOT									0.00	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 FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.01921			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.16973			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.52065			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.67663			0.00	0	305,000,00
Total FIFB19 SPOT									0.00	0	305,000,00
Total For FIFB19									0.00	0	305,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.38018			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.39957			0.00	0	
Total FIFG02 SPOT									0.00	0	
Total For FIFG02									0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.01907			0.00	0	
Total FIFG03 SPOT									0.00	0	
Total For FIFG03									0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.02024			0.00	0	
Total FIFG04 SPOT									0.00	0	
Total For FIFG04									0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.02054			0.00	0	
Total FIFG05 SPOT									0.00	0	
Total For FIFG05									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.53795			0.00	0	500,000,00
Total FRB22 SPOT									0.00	0	500,000,00
Total For FRB22									0.00	0	500,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.63791			0.00	0	520,000,00

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 FRB23 SPOT										0.00	0	520,000,00
Total For FRB23										0.00	0	520,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.86098				0.00	0	335,600,00
Total FRB24 SPOT										0.00	0	335,600,00
Total For FRB24										0.00	0	335,600,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.61324				0.00	0	5,800,00
Total FRB25 SPOT										0.00	0	5,800,00
Total For FRB25										0.00	0	5,800,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.39500				0.00	23,050,000,000	15,550,000,00
Total FRB26 SPOT										0.00	23,050,000,000	15,550,000,00
Total For FRB26										0.00	23,050,000,000	15,550,000,00
FRB27 On 03/06/2026 Spot Bond			9.24500	105.20992	9.24500	105.18395				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.81151				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.91288				0.00	0	1,865,000,00
Total FRB29 SPOT										0.00	0	1,865,000,00
Total For FRB29										0.00	0	1,865,000,00
FRB30 On 19/04/2026 Spot Bond			9.16500	99.73377	9.16500	99.70935				9,165,000,000,000.00	1,000,000,000	506,300,00
Total FRB30 SPOT										9,165,000,000,000.00	1,000,000,000	506,300,00
Total For FRB30										9,165,000,000,000.00	1,000,000,000	506,300,00
FRB31 On 24/11/2026 Spot Bond					0.00000	99.98004				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.67100	329.16727	1.67100	329.08006				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.52500	2.52500	2.52500	162.80219				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.53100	217.94383	3.53100	217.87519				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI29 On 31/03/2029 Spot Bond			4.33000	4.33000	4.33000	114.24562				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.07500	5.07500	5.07500	228.36129				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.32000	98.30174	5.32000	98.26608				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.26000	98.60845	5.26000	98.57290				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.41000	8.41000	8.41000	83.74885				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.42000	8.42000	8.42000	82.93703				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.80000	3.80000	3.80000	157.99559				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	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.99704				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.14920				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 Inter
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.70852				0.00	0	2,900,000,00
Total FRC271 SPOT										0.00	0	2,900,000,00
Total For FRC271										0.00	0	2,900,000,00
FRC27: On 30/01/2023 Spot Bond			9.61400	9.61400	9.61400	100.55428				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.01935				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.28703				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.52100	3.52100	3.52100	119.01669				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.31345				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.16232				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.35100	3.35100	3.35100	116.92291				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.14227				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.17271				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.17487				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.75774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.56032				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.83978				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.84865				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.96580				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	99.88824				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.81141				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.12128				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.26597				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.37411				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	101.00635				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.34755				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC317 On 31/07/2034 Spot Bond					0.00000	100.54258				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.25203				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.37384				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.50438				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.27796				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.84418				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.59744				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.86482				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	99.88487				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.30022				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.62470				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	102.03472				0.00	0	
Total FRC335 SPOT										0.00	0	

Contract 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 FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.86553				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.62637				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.33879				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.59694				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.14380				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.66702				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.46425				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.91262				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.88935				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.61565				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.62901				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.68787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.80311				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.80950				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.67645				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.63507				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.63914				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.24995				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.67798				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.55209				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.94159				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.35847				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC364 On 28/02/2024 Spot Bond					0.00000	102.43358				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	102.82074				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	101.80611				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	101.79352				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.00673				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	103.01527				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.67299				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.67064				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	103.09371				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.86461				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.65220				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.64357				0.00	0	
Total FRC377 SPOT										0.00	0	

Contract 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 FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.15950				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.34195				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.29544				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.15875				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.15875				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.13683				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.13683				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	101.78325				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.59798				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.69178				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 28/10/2022 Spot Bond					0.00000	100.46794				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.50218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.28025				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.19291				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.59795				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.54510				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.07641				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.58804				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.64136				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.69957				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.75000	10.75000	10.75000	100.11829				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.75681				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.11711				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 19/05/2026 Spot Bond			13.13500	13.13500	13.13500	102.82509				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.03274				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.06683				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.81929				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.49155				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.32500	11.32500	11.32500	104.16898				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.59798				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.64469				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.67886				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.66938				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.57159				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.40562				0.00	0	
Total FRC415 SPOT										0.00	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 FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	99.16681				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.64463				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.34833				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.66418				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.59798				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.21608				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.16970				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.16970				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.90028				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.59788				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.49092				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.51844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	100.18429				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			980,000,000,000,000.00	9,800,000,000	9,800,000,000	
Total FRC429 SPOT										10,000,000,000,000.00	9,800,000,000	9,800,000,000
Total For FRC429										10,000,000,000,000.00	9,800,000,000	9,800,000,000
FRC429 On 31/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			949,000,000,000,000.00	9,490,000,000	9,490,000,000	
Total FRC430 SPOT										19,000,000,000,000.00	9,490,000,000	9,490,000,000
Total For FRC430										19,000,000,000,000.00	9,490,000,000	9,490,000,000
FRC430 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.79000	106.82110	4.79000	106.78392			0.00	0		
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.03000	116.17015	5.03000	116.12897			0.00	0		
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.59567				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.78559				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.43560				0.00	0	20,000,000
Total FRJ24 SPOT										0.00	0	20,000,000
Total For FRJ24										0.00	0	20,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.16480				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.91009				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.88768				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.49993				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.58280				0.00	2,500,000,000	4,000,000,000
Total FRJ28 SPOT										0.00	2,500,000,000	4,000,000,000
Total For FRJ28										0.00	2,500,000,000	4,000,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.87952				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.51376				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.04697				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.54800	4.54800	4.54800	105.76838				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	116.55605				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.24546				0.00	0	400,000,000
Total FRS103 SPOT										0.00	0	400,000,000
Total For FRS103										0.00	0	400,000,000
FRS108 On 31/01/2038 Spot Bond			5.14000	114.61979	5.14000	114.57883				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.08000	228.34032	5.08000	228.25894				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.28000	112.68197	5.28000	112.64129				0.00	0	
Total FRS110 SPOT										0.00	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 FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.11000	5.11000	5.11000	227.64594				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.70000	158.41678	3.70000	158.36625				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	110.25131	3.70500	110.21611				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.08000	115.46237	5.08000	115.42130				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.23000	225.29472	5.23000	225.21354				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.28000	224.29035	5.28000	224.20923				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.88000	161.49413	2.88000	161.44613				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.31000	223.69031	5.31000	223.60922				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.28000	112.68197	5.28000	112.64129				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.14100	211.29345	4.14100	211.22346				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.03000	102.94175	6.03000	102.90255				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.03100	212.47525	4.03100	212.40547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.09100	211.82968	4.09100	211.75980				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.82000	213.77862	5.82000	213.69823				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.98000	103.55893	5.98000	103.51961				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.28000	5.28000	5.28000	112.64129				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.26000	112.95641	5.26000	112.91568				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.90100	213.88173	3.90100	213.81223				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.59000	218.18180	5.59000	218.10111				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.03100	212.47525	4.03100	212.40547				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.03100	212.47525	4.03100	212.40547				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.43200	219.04573	3.43200	218.97732				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.65000	158.60236	3.65000	158.55198				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS14(On 31/03/2028 Spot Bond			4.38100	208.74121	4.38100	208.67071				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.42100	208.31931	4.42100	208.24872				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.62000	158.71383	3.62000	158.66355				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			3.89600	213.93602	3.89600	213.86656				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.43100	4.43100	4.43100	208.14337				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.57330				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.62706				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	101.15841				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.09169				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	186.84134				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	139.35927				0.00	0	
Total FRS186 SPOT										0.00	0	

Contract 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 FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	191.52573				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	167.80866				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.34378				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.38018				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.23111				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	99.94032				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.68481				0.00	40,400,000	10,100,000
Total FRS206 SPOT										0.00	40,400,000	10,100,000
Total For FRS206										0.00	40,400,000	10,100,000
FRS209 On 18/11/2024 Spot Bond					0.00000	100.02254				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.02528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.14380				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	100.17800				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23f On 31/03/2032 Spot Bond					0.00000	120.01740				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23i 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	
FRS23j On 13/10/2023 Spot Bond					0.00000	108.17622				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24k On 31/03/2032 Spot Bond					0.00000	105.24280				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24l On 04/12/2022 Spot Bond					0.00000	101.84549				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24m On 12/12/2025 Spot Bond					0.00000	71.16209				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24n On 09/12/2023 Spot Bond					0.00000	102.10762				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24o On 29/12/2025 Spot Bond					0.00000	111.75097				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24p On 19/01/2024 Spot Bond					0.00000	100.91336				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24q 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	
FRS25r On 22/02/2024 Spot Bond					0.00000	99.66622				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25s On 02/03/2024 Spot Bond					0.00000	101.38794				0.00	0	
Total FRS255 SPOT										0.00	0	

Contract 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 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	115.88286				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.48974				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.90008				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.09965				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	117.44795				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.10706				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.10112				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.35630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.53514				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.75722				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	101.16136				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.23000	10.23000	10.23000	100.51273				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.23000	10.23000	10.23000	100.51273				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.60143				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.22231				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.56400	11.56400	11.56400	90.01462				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.85577				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	94.59857				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29: On 26/01/2023 Spot Bond					0.00000	99.63103				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	100.70727				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29: On 12/05/2023 Spot Bond					0.00000	107.40692				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30: On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30: On 16/05/2027 Spot Bond					0.00000	100.14822				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	100.85849				0.00	0	
Total FRS305 SPOT										0.00	0	

Contract 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 FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.59798				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.75351				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.38100	1.38100	1.38100	330.26708				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.07600	331.60454	1.07600	331.52207				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.12100	1.12100	1.12100	331.33649				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.39260				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.98000	107.23340	4.98000	107.19555				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.60000	70.02501	4.60000	114.12605				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.77000	2.77000	2.77000	161.86485				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	160.80165				0.00	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 FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.18100	2.18100	2.18100	327.00720				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.09000	7.09000	7.09000	100.16688				0.00	0	710,000,00
Total FRX23 SPOT										0.00	0	710,000,00
Total For FRX23										0.00	0	710,000,00
FRX24 On 10/12/2024 Spot Bond			8.40500	106.97995	8.40500	106.95589				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.41500	104.14995	8.41500	104.12662				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.84000	105.97769	8.84000	105.95265			209,718,392,000.00		23,723,800	13,702,40
Total FRX26 SPOT									209,718,392,000.00		23,723,800	13,702,40
Total For FRX26									209,718,392,000.00		23,723,800	13,702,40
FRX27 On 07/03/2027 Spot Bond			9.28500	107.98961	9.28500	107.96298				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.17500	105.02689	9.17500	105.00130				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.92500	99.71744	9.92500	99.69119				0.00	0	80,000,00
Total FRX30 SPOT										0.00	0	80,000,00
Total For FRX30										0.00	0	80,000,00
FRX31 On 21/02/2031 Spot Bond			9.85500	98.06485	9.85500	98.03921				0.00	0	230,000,00
Total FRX31 SPOT										0.00	0	230,000,00
Total For FRX31										0.00	0	230,000,00
FRX32 On 31/03/2032 Spot Bond			10.48500	104.38339	10.48500	104.35425				0.00	0	50,000,00
Total FRX32 SPOT										0.00	0	50,000,00
Total For FRX32										0.00	0	50,000,00
FRX45 On 14/04/2045 Spot Bond			11.53500	74.63630	11.53500	74.61343				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.22713				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.01840				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.01767				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.01813				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.01827				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.45383				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.48156				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.49541				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.42402				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.59703				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
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.03737				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.31055				0.00	0	
Total GH5A21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.96255				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.95869				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.94665				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.93000	118.21216	3.93000	118.17366				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.95816				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.00900	105.86029	8.00900	105.83758				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.76371				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.67500	106.93599	7.67500	106.91398				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.55993				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.46009				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.46851				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.21164				0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT25G SPOT										0.00	0	500,000,00
Total For GRT25G										0.00	0	500,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	102.89709				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.92503				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.26757				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.73965				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.88885				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.63886				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.97124				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.43171				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.99554				0.00	0	45,000,00
Total GRT36 SPOT										0.00	0	45,000,00
Total For GRT36										0.00	0	45,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.90886				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.44313				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT40 On 20/11/2022 Spot Bond					0.00000	100.05437				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.25221				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.44043				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.91016				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.25677				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.98466				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.21446				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.26903				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	99.93118				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.94502				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.43081				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.09726				0.00	0	
Total H12T3 SPOT										0.00	0	

Contract 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 H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.82787				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.43260				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.03048				0.00	530,000,000	530,000,000
Total HILB08 SPOT										0.00	530,000,000	530,000,000
Total For HILB08										0.00	530,000,000	530,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	101.01120				0.00	0	20,000,000
Total HILB09 SPOT										0.00	0	20,000,000
Total For HILB09										0.00	0	20,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	101.36500				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.28304				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.91172				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.89707				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.96313				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.99100	327.86695	1.99100	327.77730				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.17100	2.17100	2.17100	336.93569				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.65500	98.35164	10.65500	98.32344				0.00	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 HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.94000	78.09478	4.94000	107.90155			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.70500	85.01055	11.70500	84.98427		23,976,224,693,000.00	2,048,374,600	5,768,109,300	
Total HWAY34 SPOT								23,976,224,693,000.00	2,048,374,600	5,768,109,300	
Total For HWAY34								23,976,224,693,000.00	2,048,374,600	5,768,109,300	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.75805	100.00000	9.73658		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.73500	84.25689	11.73500	84.23079		0.00	0	4,590,000,000	
Total HWAY35 SPOT								0.00	0	4,590,000,000	
Total For HWAY35								0.00	0	4,590,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.75490	100.00000	9.73343		0.00	0		
Total HWAY35/R209 SPOT								0.00	0		
Total For HWAY35/R209								0.00	0		
HWF13 On 28/11/2022 Spot Bond					0.00000	99.88809		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			2.13000	164.37296	2.20000	164.05587		117,045,681,120,000.00	54,951,024,000	649,795,480,800	
Total I2025 SPOT								117,045,681,120,000.00	54,951,024,000	649,795,480,800	
Total For I2025								117,045,681,120,000.00	54,951,024,000	649,795,480,800	
I2029 On 31/03/2029 Spot Bond			3.45000	120.52424	3.46000	120.41348		65,066,310,000,000.00	18,859,800,000	232,955,321,700	
Total I2029 SPOT								65,066,310,000,000.00	18,859,800,000	232,955,321,700	
Total For I2029								65,066,310,000,000.00	18,859,800,000	232,955,321,700	
I2033 On 28/02/2033 Spot Bond			4.26000	112.17871	4.29000	111.83005		442,691,325,816,000.00	103,918,151,600	516,103,520,000	
Total I2033 SPOT								442,691,325,816,000.00	103,918,151,600	516,103,520,000	
Total For I2033								442,691,325,816,000.00	103,918,151,600	516,103,520,000	
I2038 On 31/01/2038 Spot Bond			4.31000	126.95314	4.38000	125.81207		42,766,699,080,000.00	9,922,668,000	607,080,056,600	
Total I2038 SPOT								42,766,699,080,000.00	9,922,668,000	607,080,056,600	
Total For I2038								42,766,699,080,000.00	9,922,668,000	607,080,056,600	
I2046 On 31/03/2046 Spot Bond			4.33000	115.01631	4.32000	115.16457		059,632,334,720,000.00	244,718,784,000	464,806,948,500	
Total I2046 SPOT								59,632,334,720,000.00	244,718,784,000	464,806,948,500	
Total For I2046								59,632,334,720,000.00	244,718,784,000	464,806,948,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Spot Bond			4.37000	115.39305	4.36000	115.56389			268,760,454,000,000.00	290,334,200,000	547,874,532,80
Total I2050 SPOT									8,760,454,000,000.00	290,334,200,000	547,874,532,80
Total For I2050									8,760,454,000,000.00	290,334,200,000	547,874,532,80
IBG01 On 07/02/2025 Spot Bond					0.00000	100.28384			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.29186			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.84100	328.47556	1.84100	328.38707			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.37116			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.29801			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.22372			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.16414			0.00	0	
Total IBL133 SPOT									0.00	0	
Total For IBL133									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.63885			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.01918			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.24074			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.30521			0.00	0	
Total IBL137 SPOT									0.00	0	

Contract 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 IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.24080				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.01780				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.13876				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.89852				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.96608				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.96494				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.06945				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.44469				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.30710				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.46942				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.30697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.61897				0.00	0	30,000,00
Total IBL162 SPOT										0.00	0	30,000,00
Total For IBL162										0.00	0	30,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	100.63857				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.26629				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.05013				0.00	0	600,000,00
Total IBL168 SPOT										0.00	0	600,000,00
Total For IBL168										0.00	0	600,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.63921				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.52418				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.96421				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.16512				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.19020				0.00	0	130,000,00
Total IBL190 SPOT										0.00	0	130,000,00
Total For IBL190										0.00	0	130,000,00
IBL191 On 10/09/2026 Spot Bond					0.00000	101.22556				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.73074				0.00	0	2,370,000,00
Total IBL192 SPOT										0.00	0	2,370,000,00
Total For IBL192										0.00	0	2,370,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL193 On 20/10/2022 Spot Bond					0.00000	100.55429				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.34629				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.30412				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.24821				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.34090				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.38014				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.59089				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.47568				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.41447				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.21031				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.35324				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.41005				0.00	0	
Total IBL207 SPOT										0.00	0	

Contract 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 IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.44701				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.01932				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.01791				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.01734				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.01734				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.01734				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.83740				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.14972				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.04059				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.82664				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.21400				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.51880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.61106				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.22500	8.22500	8.22500	101.79193				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.27394				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.57500	8.57500	8.57500	101.79644				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.96356				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.95563				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	99.56229				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.39761				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.31151				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.35008				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.11792				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL232 On 24/06/2025 Spot Bond			9.12500	9.12500	9.12500	101.01649				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.95422				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.99172				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.31541				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	100.26890				0.00	0	310,000,00
Total IBL236 SPOT										0.00	0	310,000,00
Total For IBL236										0.00	0	310,000,00
IBL237 On 08/07/2024 Spot Bond					0.00000	101.17833				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.57845				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.61208				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			10.96500	100.55750	10.96500	96.32821				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.49616				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.51786				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.35171				0.00	0	
Total IBL243 SPOT										0.00	0	

Contract 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 IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.06500	10.06500	10.06500	96.84635				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.12820				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.55000	102.51660	8.55000	102.49329				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.92000	103.19794	6.92000	103.17871				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.67816				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.70500	102.05252	9.70500	102.02625				0.00	0	107,435,40
Total IDCG06 SPOT										0.00	0	107,435,40
Total For IDCG06										0.00	0	107,435,40
IDCG08 On 13/05/2030 Spot Bond			10.97500	104.65403	10.97500	104.68595				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.28500	104.07541	10.28500	104.04689				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.22837				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.61271				0.00	400,000,000	200,000,00
Total IDCG15 SPOT										0.00	400,000,000	200,000,00
Total For IDCG15										0.00	400,000,000	200,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.17449				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.30463				0.00	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 IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.93921				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.11788				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.58588				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.98374				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.20390				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.01500	101.16414	9.01500	101.13978				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.50921				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.47766				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.22982				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.48066				0.00	0	740,000,00
Total INLV07 SPOT										0.00	0	740,000,00
Total For INLV07										0.00	0	740,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	106.66678				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV09 On 24/08/2026 Spot Bond					0.00000	100.48111				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.88467				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.14167				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.06310				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.09108				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.36552				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.63219				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.26392				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.26714				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.29524				0.00	0	20,000,00
Total IPF30 SPOT										0.00	0	20,000,00
Total For IPF30										0.00	0	20,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.79922				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.93021				0.00	0	
Total IPF32 SPOT										0.00	0	

Contract 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 IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.26109			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC39 On 19/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		880,000,000,000,000.00	8,800,000,000	26,300,000,00	
Total IPFC39 SPOT								80,000,000,000,000.00	8,800,000,000	26,300,000,00	
Total For IPFC39								80,000,000,000,000.00	8,800,000,000	26,300,000,00	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.83453			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IV019 On 31/03/2028 Spot Bond			4.69100	205.49700	4.69100	205.42589			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.59305			0.00	400,000,000	200,000,00
Total IV050 SPOT									0.00	400,000,000	200,000,00
Total For IV050									0.00	400,000,000	200,000,00
IV19A On 31/03/2028 Spot Bond			4.59100	206.53712	4.59100	206.46620			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.88936			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.63412			0.00	0	
Total IVC145 SPOT									0.00	0	
Total For IVC145									0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.73467			0.00	0	
Total IVC146 SPOT									0.00	0	
Total For IVC146									0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.34213			0.00	0	
Total IVC147 SPOT									0.00	0	
Total For IVC147									0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.73798			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.55527				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.41842				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.78762				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.23212				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.43000	101.24740	7.43000	101.22728				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.89135				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.85891				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.40500	100.30881	7.40500	100.28899				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.66104				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.48000	99.85675	7.48000	99.83632				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC201 On 10/09/2026 Spot Bond					0.00000	101.57400				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.42000	99.85790	7.42000	99.83764				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.64364				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.01842				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.13000	6.13000	6.13000	101.38140				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.36431				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.05152				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.86037				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.78000	7.78000	7.78000	99.53856				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.48000	8.48000	8.48000	98.76772				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.56173				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.52982				0.00	0	
Total IVC214 SPOT										0.00	0	

Contract 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 IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.87500	6.87500	6.87500	102.46750				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.62500	102.43495	8.62500	102.41132				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.37500	101.64150	7.37500	101.20164				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.27711				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.26500	9.26500	9.26500	100.32699				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.48688				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total IVC224 SPOT										0.00	0	30,000,000.00
Total For IVC224										0.00	0	30,000,000.00
IVZ099 On 01/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.76466				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.20797				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.05773				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ106 On 25/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.88219				0.00	0	
Total IVZ106 SPOT										0.00	0	
Total For IVZ106										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.81557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.64741				0.00	0	
Total IVZ108 SPOT										0.00	0	
Total For IVZ108										0.00	0	
IVZ109 On 15/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.52663				0.00	0	
Total IVZ109 SPOT										0.00	0	
Total For IVZ109										0.00	0	
IVZ110 On 29/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.29163				0.00	0	
Total IVZ110 SPOT										0.00	0	
Total For IVZ110										0.00	0	
IVZ111 On 27/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.32513				0.00	0	
Total IVZ111 SPOT										0.00	0	
Total For IVZ111										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.38300				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.12776				0.00	49,200,000	12,300,000
Total KAP012 SPOT										0.00	49,200,000	12,300,000
Total For KAP012										0.00	49,200,000	12,300,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.81024				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.68199				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.59552				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.84442				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP01 On 28/07/2024 Spot Bond					0.00000	100.53843				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	101.24425				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.24800				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.19750				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.38649				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.67782				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.70419				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.79377				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.76500	119.13553	9.76500	119.10466				0.00	0	33,368,00
Total KW01 SPOT										0.00	0	33,368,00
Total For KW01										0.00	0	33,368,00
LGL06 On 04/10/2022 Spot Bond			8.34000	104.12454	8.34000	104.10097				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.08071				0.00	600,000,000	1,135,000,00
Total LGL07 SPOT										0.00	600,000,000	1,135,000,00
Total For LGL07										0.00	600,000,000	1,135,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.34523				0.00	0	
Total LGL08 SPOT										0.00	0	

Contract 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 LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.23346				0.00	200,000,000	650,000,00
Total LGL09 SPOT										0.00	200,000,000	650,000,00
Total For LGL09										0.00	200,000,000	650,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.85833				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.52425				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.56137				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.73588				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.94591				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.01908				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.01948				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.88294				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.23855				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.09081				0.00	0	100,000,00
Total MBF070 SPOT										0.00	0	100,000,00
Total For MBF070										0.00	0	100,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	101.07720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	99.83343				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.54391				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	99.99991				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.51297				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.19052				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.35751				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.25541				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.00000				0.00	0	30,000,00
Total MBP050 SPOT										0.00	0	30,000,00
Total For MBP050										0.00	0	30,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.30919				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.87370				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.01500	9.01500	9.01500	106.17092				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.88982				0.00	2,288,000,000	2,318,000,000
Total MMIG06 SPOT										0.00	2,288,000,000	2,318,000,000
Total For MMIG06										0.00	2,288,000,000	2,318,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.05033				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.27009				0.00	0	20,000,000
Total MML01 SPOT										0.00	0	20,000,000
Total For MML01										0.00	0	20,000,000
MML02 On 10/12/2026 Spot Bond			9.66500	100.58405	9.66500	100.55812				0.00	0	6,100,000
Total MML02 SPOT										0.00	0	6,100,000
Total For MML02										0.00	0	6,100,000
MML03 On 15/03/2028 Spot Bond					0.00000	102.72735				0.00	0	1,530,000,000
Total MML03 SPOT										0.00	0	1,530,000,000
Total For MML03										0.00	0	1,530,000,000
MML04 On 15/03/2028 Spot Bond			9.91500	92.44231	9.91500	94.91683				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.15405				0.00	0	1,120,000,000
Total MML05 SPOT										0.00	0	1,120,000,000
Total For MML05										0.00	0	1,120,000,000
MML06 On 25/05/2029 Spot Bond			10.33500	100.89153	10.33500	100.86391				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.88878				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.70523				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.03755				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.20232				0.00	0	
Total MTN13 SPOT										0.00	0	

Contract 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 MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.07378				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.74902				0.00	0	20,000,00
Total MTN17 SPOT										0.00	0	20,000,00
Total For MTN17										0.00	0	20,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.03729				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.97604				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.52769				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.31591				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.65021				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.61000	96.73497	9.61000	96.71030				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.56640				0.00	0	2,160,000,00
Total MTN24 SPOT										0.00	0	2,160,000,00
Total For MTN24										0.00	0	2,160,000,00
MTN25 On 29/06/2024 Spot Bond					0.00000	101.81096				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.42272				0.00	0	30,000,00
Total MTN26 SPOT										0.00	0	30,000,00
Total For MTN26										0.00	0	30,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	103.00526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.67698				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.75721				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.16938				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.01967				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.02073				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.29922				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.02035				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.02048				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.04799				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.30439				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.52218				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7E25 On 20/06/2025 Spot Bond					0.00000	101.72237				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.07000	102.16482	8.07000	102.14266				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.43000	102.05778	8.43000	102.03489				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.54500	100.53175	10.54500	100.50368				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.82833				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.49089				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.58547				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.61225				0.00	0	1,680,000,00
Total NBG05G SPOT										0.00	0	1,680,000,00
Total For NBG05G										0.00	0	1,680,000,00
NBG06 On 29/07/2028 Spot Bond					0.00000	100.48675				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.16327				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.99500	106.68000	7.99500	106.65728				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.46500	102.43272	8.46500	102.40964				0.00	0	36,000,00
Total NBK16A SPOT										0.00	0	36,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NBK16A										0.00	0	36,000,00
NBK17, On 22/04/2026 Spot Bond			9.20000	105.63389	9.20000	105.60793				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20, On 01/06/2026 Spot Bond			9.21500	105.92733	9.21500	105.90126				0.00	0	53,700,00
Total NBK20A SPOT										0.00	0	53,700,00
Total For NBK20A										0.00	0	53,700,00
NBK21, On 21/07/2027 Spot Bond			9.45500	105.49375	9.45500	105.46728				0.00	0	180,000,00
Total NBK21A SPOT										0.00	0	180,000,00
Total For NBK21A										0.00	0	180,000,00
NBK22, On 19/11/2022 Spot Bond			7.33000	103.23140	7.33000	103.21102				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			8.14300	109.89640	8.14300	109.87256				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			9.18500	109.99941	9.18500	109.97257				0.00	0	1,115,455,20
Total NBK24A SPOT										0.00	0	1,115,455,20
Total For NBK24A										0.00	0	1,115,455,20
NBK25, On 17/02/2023 Spot Bond			7.75000	7.75000	7.75000	101.49408				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I, On 12/02/2025 Spot Bond					0.00000	102.18861				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	63.63307	100.00000	63.49300				0.00	0	490,000,00
Total NBK26A SPOT										0.00	0	490,000,00
Total For NBK26A										0.00	0	490,000,00
NBK26I, On 22/04/2026 Spot Bond					0.00000	102.78790				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27, On 10/05/2026 Spot Bond			9.08000	109.58297	9.08000	109.55653				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28, On 02/08/2023 Spot Bond			7.38300	102.93355	7.38300	102.91328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.58500	106.95417	8.58500	106.92974				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.02000	102.27929	8.02000	102.25743				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			7.83000	104.50380	7.83000	104.48199				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.60228				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	100.97657				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.50869				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.34000	11.34000	11.34000	79.11558				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.02381				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	100.90087				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	100.46606				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	100.81687				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK47I On 15/02/2028 Spot Bond					0.00000	102.20192				0.00	0	2,760,000,00
Total NBK47B SPOT										0.00	0	2,760,000,00
Total For NBK47B										0.00	0	2,760,000,00
NBK49I On 09/11/2023 Spot Bond					0.00000	100.50445				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.98403				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.50942				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.65053				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.50406				0.00	0	830,000,00
Total NBK54B SPOT										0.00	0	830,000,00
Total For NBK54B										0.00	0	830,000,00
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.69116				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.53776				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.83176				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.11076				0.00	5,300,000,000	5,540,000,00
Total NBKB59 SPOT										0.00	5,300,000,000	5,540,000,00
Total For NBKB59										0.00	5,300,000,000	5,540,000,00
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.03808				0.00	0	13,000,000,00
Total NBKB60 SPOT										0.00	0	13,000,000,00
Total For NBKB60										0.00	0	13,000,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.35490				0.00	0	
Total NBKB61 SPOT										0.00	0	

Contract 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 NBKB61										0.00	0	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.60248				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.09865				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.16497				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			10.51000	104.74312	10.51000	104.71397				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.15624				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.16500	104.92080	10.16500	104.89253				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.16497				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.17877				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.19621				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.34518				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.34518				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	99.93327				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.28816				0.00	500,000,000	500,000,000
Total NGL04 SPOT										0.00	500,000,000	500,000,000
Total For NGL04										0.00	500,000,000	500,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.72311				0.00	520,000,000	620,000,000
Total NGL05 SPOT										0.00	520,000,000	620,000,000
Total For NGL05										0.00	520,000,000	620,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.65448				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.78188				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.15311				0.00	540,400,000	510,100,000
Total NGL08 SPOT										0.00	540,400,000	510,100,000
Total For NGL08										0.00	540,400,000	510,100,000
NGL09 On 19/06/2026 Spot Bond					0.00000	102.18495				0.00	390,000,000	2,840,000,000
Total NGL09 SPOT										0.00	390,000,000	2,840,000,000
Total For NGL09										0.00	390,000,000	2,840,000,000
NGL10 On 27/12/2026 Spot Bond					0.00000	101.02979				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.13988				0.00	0	7,000,000
Total NGLT1B SPOT										0.00	0	7,000,000
Total For NGLT1B										0.00	0	7,000,000
NGT10: On 25/03/2024 Spot Bond					0.00000	104.23013				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	105.40094				0.00	0	8,200,000
Total NGT104 SPOT										0.00	0	8,200,000

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 NGT104										0.00	0	8,200,00
NGT10: On 22/05/2025 Spot Bond					0.00000	102.77894				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.62430				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	104.06776				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	105.75867				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.50034				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	101.53035				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.71818				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.97802				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.55900				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.21156				0.00	191,890,000	3,191,890,00
Total NHM016 SPOT										0.00	191,890,000	3,191,890,00
Total For NHM016										0.00	191,890,000	3,191,890,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.72937				0.00	0	800,000,00
Total NHM018 SPOT										0.00	0	800,000,00
Total For NHM018										0.00	0	800,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	103.51144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.59087				0.00	0	35,000,00
Total NHM020 SPOT										0.00	0	35,000,00
Total For NHM020										0.00	0	35,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	100.75802				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	224.20923				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.40100	3.40100	3.40100	219.32374				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.95500	2.95500	2.95500	161.16143				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.33000	4.33000	4.33000	114.24562				0.00	0	10,000,00
Total NI29 SPOT										0.00	0	10,000,00
Total For NI29										0.00	0	10,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	114.71874				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	160.76385				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	264.81265	3.45000	264.72982				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	161.52218				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			3.04600	3.04600	3.04600	223.33622				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.19100	221.75504	3.19100	221.68721				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.15000	89.37034	5.15000	114.43913				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.62151				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.17702				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.56785				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	139.98145				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.43713				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.62595				0.00	66,400,000	16,600,000
Total NN023 SPOT										0.00	66,400,000	16,600,000
Total For NN023										0.00	66,400,000	16,600,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.20141				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.99993				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.48078				0.00	68,000,000	17,000,000
Total NN034 SPOT										0.00	68,000,000	17,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN034										0.00	68,000,000	17,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	133.78139				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.27312				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.01986				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.67716				0.00	49,200,000	12,300,000
Total NN040 SPOT										0.00	49,200,000	12,300,000
Total For NN040										0.00	49,200,000	12,300,000
NN043 On 03/03/2023 Spot Bond					0.00000	165.88322				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.19382				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	165.64466				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	157.84124				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.28446				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	138.41158				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.01488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.74755				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.39873				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.34260				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.81410				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	103.18276				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.13111				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.99717				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.19853				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.26521				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.19853				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.67786				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN115 On 13/10/2023 Spot Bond					0.00000	100.87575				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.67771				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.59689				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.19789				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.53179				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	130.08000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.27000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	132.58000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	130.57000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	128.45998				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.30328				0.00	0	
Total NNF025 SPOT										0.00	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 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	92.00073				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	101.38911				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.76672				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.56389				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										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 08/09/2022 Spot Bond					0.00000	101.17477				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08 On 19/09/2022 Spot Bond					0.00000	101.02636				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										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 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.18123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.30639				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.02038				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.01968				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.01949				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.01697				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.50089				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.02077				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.02081				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.01816				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.19634				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.01856				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02: On 31/10/2022 Spot Bond			8.43000	104.48406	8.43000	104.46030				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.27100	208.72862	2.27100	208.66994				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.27500	107.10239	11.27500	107.07030			13,690,105,000,000.00		1,214,200,000	1,924,625,600
Total NRA028 SPOT									13,690,105,000,000.00		1,214,200,000	1,924,625,600
Total For NRA028									13,690,105,000,000.00		1,214,200,000	1,924,625,600
NRA02: On 30/11/2028 Spot Bond			100.00000	15.33292	100.00000	15.29899				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	100.58069				0.00	200,000,000	100,000,000
Total NTC23 SPOT										0.00	200,000,000	100,000,000
Total For NTC23										0.00	200,000,000	100,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	101.99093				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.50283				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.67858				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.02866				0.00	0	19,000,000,000
Total NTC32 SPOT										0.00	0	19,000,000,000
Total For NTC32										0.00	0	19,000,000,000
NTC33 On 28/01/2027 Spot Bond					0.00000	100.52261				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.16965				0.00	0	
Total NTC34 SPOT										0.00	0	

Contract 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 NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.19567				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.28747				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.46500	110.33580	8.46500	110.31095				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			8.01500	104.96596	8.01500	104.94303				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.84000	111.61256	8.84000	111.58632				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.85506				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.87908				0.00	0	2,545,000,00
Total OML12 SPOT										0.00	0	2,545,000,00
Total For OML12										0.00	0	2,545,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.37438				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.02694				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.60839				0.00	1,120,000,000	1,120,000,00
Total PEP01 SPOT										0.00	1,120,000,000	1,120,000,00
Total For PEP01										0.00	1,120,000,000	1,120,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.28823				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.97343				0.00	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 PEP03 SPOT									0.00	0	
Total For PEP03									0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.99284			0.00	0	20,000,00
Total PEP04 SPOT									0.00	0	20,000,00
Total For PEP04									0.00	0	20,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	99.90509			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.81824			0.00	0	640,000,00
Total PMM57 SPOT									0.00	0	640,000,00
Total For PMM57									0.00	0	640,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	99.83546			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.86500	107.57980	8.76500	107.92105			687,148,866,019,500.00	1,431,150,464,300	1,708,576,645,10
Total R186 SPOT									17,148,866,019,500.00	431,150,464,300	708,576,645,10
Total For R186									17,148,866,019,500.00	431,150,464,300	708,576,645,10
R197 On 07/12/2023 Spot Bond			0.81000	332.70244	0.77100	332.78380			43,893,900,000,000.00	54,190,000,000	267,408,543,90
Total R197 SPOT									13,893,900,000,000.00	54,190,000,000	267,408,543,90
Total For R197									13,893,900,000,000.00	54,190,000,000	267,408,543,90
R202 On 07/12/2033 Spot Bond			4.27000	245.66256	4.28000	245.35714			25,215,006,299,000.00	5,905,153,700	219,381,697,20
Total R202 SPOT									15,215,006,299,000.00	5,905,153,700	219,381,697,20
Total For R202									15,215,006,299,000.00	5,905,153,700	219,381,697,20
R2023 On 28/02/2023 Spot Bond			6.85000	100.30651	6.83000	100.29827			566,960,199,940,000.00	82,767,912,400	195,972,183,00
Total R2023 SPOT									16,960,199,940,000.00	82,767,912,400	195,972,183,00
Total For R2023									16,960,199,940,000.00	82,767,912,400	195,972,183,00
R2030 On 31/01/2030 Spot Bond			10.26500	88.92829	10.15500	89.42620			495,835,654,994,000.00	1,801,834,939,600	1,073,990,852,30
Total R2030 SPOT									15,835,654,994,000.00	801,834,939,600	1,073,990,852,30
Total For R2030									15,835,654,994,000.00	801,834,939,600	1,073,990,852,30
R2032 On 31/03/2032 Spot Bond			10.72000	88.68678	10.60500	89.27595			054,101,785,984,000.00	844,599,047,200	1,441,737,863,10
Total R2032 SPOT									14,101,785,984,000.00	844,599,047,200	1,441,737,863,10
Total For R2032									14,101,785,984,000.00	844,599,047,200	1,441,737,863,10
R2035 On 28/02/2035 Spot Bond			11.05000	85.27323	10.94500	85.88007			029,324,614,910,000.00	636,137,974,200	1,823,294,021,20
Total R2035 SPOT									19,324,614,910,000.00	636,137,974,200	1,823,294,021,20
Total For R2035									19,324,614,910,000.00	636,137,974,200	1,823,294,021,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			11.21500	81.34350	11.10500	81.98848			692,618,202,453,000.00	150,924,494,200	453,767,751,30
Total R2037 SPOT									12,618,202,453,000.00	150,924,494,200	453,767,751,30
Total For R2037									12,618,202,453,000.00	150,924,494,200	453,767,751,30
R2040 On 31/01/2040 Spot Bond			11.31000	83.14856	11.21500	83.74474			940,134,106,001,000.00	171,541,477,100	897,405,322,70
Total R2040 SPOT									10,134,106,001,000.00	171,541,477,100	397,405,322,70
Total For R2040									10,134,106,001,000.00	171,541,477,100	397,405,322,70
R2044 On 31/01/2044 Spot Bond			11.30000	80.12962	11.19500	80.80783			636,496,990,420,000.00	498,805,043,400	1,390,114,235,70
Total R2044 SPOT									16,496,990,420,000.00	498,805,043,400	390,114,235,70
Total For R2044									16,496,990,420,000.00	498,805,043,400	390,114,235,70
R2048 On 28/02/2048 Spot Bond			11.23500	79.07917	11.13500	79.74429			354,478,844,403,000.00	832,619,389,800	1,243,071,617,90
Total R2048 SPOT									14,478,844,403,000.00	832,619,389,800	243,071,617,90
Total For R2048									14,478,844,403,000.00	832,619,389,800	243,071,617,90
R209 On 31/03/2036 Spot Bond			11.04000	69.15214	10.93500	69.68495			020,580,981,184,000.00	183,023,639,600	689,791,606,60
Total R209 SPOT									20,580,981,184,000.00	183,023,639,600	589,791,606,60
Total For R209									20,580,981,184,000.00	183,023,639,600	589,791,606,60
R210 On 31/03/2028 Spot Bond			2.67000	227.74479	2.69100	227.43328			26,862,069,000,000.00	10,060,700,000	273,858,967,40
Total R210 SPOT									26,862,069,000,000.00	10,060,700,000	273,858,967,40
Total For R210									26,862,069,000,000.00	10,060,700,000	273,858,967,40
R213 On 28/02/2031 Spot Bond			10.59000	80.04437	10.47500	80.57516			670,588,028,820,000.00	629,894,998,000	1,259,637,082,90
Total R213 SPOT									70,588,028,820,000.00	629,894,998,000	259,637,082,90
Total For R213									70,588,028,820,000.00	629,894,998,000	259,637,082,90
R214 On 28/02/2041 Spot Bond			11.24000	63.27447	11.13500	63.83108			886,679,479,836,000.00	612,693,903,900	543,865,060,10
Total R214 SPOT									16,679,479,836,000.00	612,693,903,900	543,865,060,10
Total For R214									16,679,479,836,000.00	612,693,903,900	543,865,060,10
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.01796			0.00	1,200,000,000	1,100,000,00
Total RDFB12 SPOT									0.00	1,200,000,000	1,100,000,00
Total For RDFB12									0.00	1,200,000,000	1,100,000,00
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.44199			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.72849			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.54263			0.00	0	0
Total RDFB17 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 RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.45330				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.12232				0.00	0	340,000,00
Total RDFB20 SPOT										0.00	0	340,000,00
Total For RDFB20										0.00	0	340,000,00
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.09100				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.94240				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.47568				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.08923				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.65119				0.00	0	20,000,00
Total RDFB27 SPOT										0.00	0	20,000,00
Total For RDFB27										0.00	0	20,000,00
RED13: On 13/05/2026 Spot Bond					0.00000	100.50953				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.22378				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	96.36486				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	102.16322				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.19474				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.76611				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.08963				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.15967				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.04799				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.39333				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.68591				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.87345				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.74958				0.00	0	20,000,00
Total RES49 SPOT										0.00	0	20,000,00
Total For RES49										0.00	0	20,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	101.23721				0.00	0	430,000,00
Total RES50 SPOT										0.00	0	430,000,00
Total For RES50										0.00	0	430,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.34097				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES53 On 20/09/2025 Spot Bond					0.00000	101.15068				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.08103				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.14729				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.22574				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.41738				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										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	101.46768				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			8.61000	103.00566	8.61000	102.98193				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.29000	97.44563	11.29000	97.41639				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.77500	95.67978	11.77500	95.64987				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.48843				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.83500	96.62821	10.83500	96.60036				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	100.66656			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.79513			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.96000	106.12010	8.96000	106.09482			0.00	0	6,000,00
Total SBS20 SPOT									0.00	0	6,000,00
Total For SBS20									0.00	0	6,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	102.96187			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.18500	102.78362	8.18500	102.76122			0.00	0	1,000,000,00
Total SBS27 SPOT									0.00	0	1,000,000,00
Total For SBS27									0.00	0	1,000,000,00
SBS3 On 25/05/2026 Spot Bond			8.99500	99.51977	8.99500	99.49598			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.30500	103.74999	9.30500	103.72421			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.35500	107.57994	8.35500	107.55601			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.64500	101.58726	8.64500	101.56389			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.18000	98.26248	10.18000	98.23597			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.90000	103.42586	6.90000	103.40660		9,660,000,000,000.00		1,400,000,000	1,700,000,00

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 SBS41 SPOT									9,660,000,000,000.00	1,400,000,000	1,700,000,000
Total For SBS41									9,660,000,000,000.00	1,400,000,000	1,700,000,000
SBS42 On 12/11/2025 Spot Bond			8.79000	108.06729	8.79000	108.04203			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.43500	108.63228	9.43500	108.60507			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.16000	101.82932	7.16000	101.81001		3,651,600,000,000.00		510,000,000	510,000,000
Total SBS46 SPOT								3,651,600,000,000.00		510,000,000	510,000,000
Total For SBS46								3,651,600,000,000.00		510,000,000	510,000,000
SBS47 On 15/02/2023 Spot Bond					0.00000	100.66751			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.10000	8.10000	8.10000	102.83099			0.00	0	2,000,000,000
Total SBS51 SPOT									0.00	0	2,000,000,000
Total For SBS51									0.00	0	2,000,000,000
SBS52 On 29/01/2030 Spot Bond					0.00000	102.65498			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.50148			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.13035			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.24238			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.86216			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.67262			0.00	0	
Total SBS62 SPOT									0.00	0	
Total For SBS62									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	101.11806				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.07642				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.55855				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.01855				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.11979				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.47525				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.33152				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.17149				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.78612				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.53119				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.55028				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.57210				0.00	0	
Total SBS76 SPOT										0.00	0	

Contract 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 SBS76									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.17100	327.13876	2.17100	327.04768			0.00	0	
Total SBSI11 SPOT									0.00	0	
Total For SBSI11									0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	224.20923			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.90473			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.58503			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.90218			0.00	0	240,000,00
Total SBT102 SPOT									0.00	0	240,000,00
Total For SBT102									0.00	0	240,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.66282			0.00	0	8,500,00
Total SBT103 SPOT									0.00	0	8,500,00
Total For SBT103									0.00	0	8,500,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.89393			0.00	0	2,750,000,00
Total SBT104 SPOT									0.00	0	2,750,000,00
Total For SBT104									0.00	0	2,750,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBT105 SPOT									0.00	0	
Total For SBT105									0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.79834			0.00	0	
Total SBT106 SPOT									0.00	0	
Total For SBT106									0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.14291			0.00	0	
Total SBT107 SPOT									0.00	0	
Total For SBT107									0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.92242			0.00	0	
Total SBT108 SPOT									0.00	0	
Total For SBT108									0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.11783			0.00	584,800,000	536,200,00

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 SBT201 SPOT										0.00	584,800,000	536,200,000
Total For SBT201										0.00	584,800,000	536,200,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.74274				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.20000	104.91193	8.20000	104.88889				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.57285				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.52460				0.00	0	800,000,000
Total SBT206 SPOT										0.00	0	800,000,000
Total For SBT206										0.00	0	800,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	106.79867				0.00	0	460,000,000
Total SBT207 SPOT										0.00	0	460,000,000
Total For SBT207										0.00	0	460,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.83165				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.32783				0.00	0	2,770,000,000
Total SBT209 SPOT										0.00	0	2,770,000,000
Total For SBT209										0.00	0	2,770,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	100.40667				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.50815				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.71500	94.40914	9.71500	94.38480				0.00	0	80,000,000
Total SLI7 SPOT										0.00	0	80,000,000
Total For SLI7										0.00	0	80,000,000
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.45023				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.57680				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.16973				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.16756				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.17389				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.17836				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.17835				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.17618				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.17186				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.17817				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.18265				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.18154				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.18044				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	100.18672				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.52500	106.24701	8.52500	106.22278				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.85903				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.48539				0.00	0	140,000,00
Total SNT06 SPOT										0.00	0	140,000,00
Total For SNT06										0.00	0	140,000,00
SPDA1: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.25591				0.00	0	2,529,500,00
Total SPDA13 SPOT										0.00	0	2,529,500,00
Total For SPDA13										0.00	0	2,529,500,00
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.01782				0.00	0	1,000,000,00
Total SPDA14 SPOT										0.00	0	1,000,000,00
Total For SPDA14										0.00	0	1,000,000,00
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.01813				0.00	0	1,220,000,00
Total SPDA15 SPOT										0.00	0	1,220,000,00
Total For SPDA15										0.00	0	1,220,000,00
SPDA1: On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			170,000,000,000,000.00		11,700,000,000	41,800,000,00
Total SPDA16 SPOT									170,000,000,000,000.00		11,700,000,000	41,800,000,00
Total For SPDA16									170,000,000,000,000.00		11,700,000,000	41,800,000,00
SPDA1: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00		3,000,000,000	65,100,000,00
Total SPDA17 SPOT									300,000,000,000,000.00		3,000,000,000	65,100,000,00
Total For SPDA17									300,000,000,000,000.00		3,000,000,000	65,100,000,00
SPG00: On 27/09/2023 Spot Bond					0.00000	101.88485				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.94784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	101.60947				0.00	0	170,000,00
Total SPG007 SPOT										0.00	0	170,000,00
Total For SPG007										0.00	0	170,000,00
SPG007 On 15/10/2022 Spot Bond					0.00000	100.69793				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.22802				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.46193				0.00	0	50,000,00
Total SPG010 SPOT										0.00	0	50,000,00
Total For SPG010										0.00	0	50,000,00
SPG010 On 12/07/2025 Spot Bond					0.00000	100.65446				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.62839				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.02363				0.00	0	170,000,00
Total SSA07 SPOT										0.00	0	170,000,00
Total For SSA07										0.00	0	170,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.94139				0.00	2,000,000,000	2,000,000,00
Total SSA08 SPOT										0.00	2,000,000,000	2,000,000,00
Total For SSA08										0.00	2,000,000,000	2,000,000,00
SSN011 On 31/01/2025 Spot Bond			3.70000	3.70000	3.70000	158.36625				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.74000	108.03823	8.74000	108.01298				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.96500	83.11045	9.96500	83.08849				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
SSN02(On 07/12/2023 Spot Bond					0.00000	99.88651				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04(On 13/10/2023 Spot Bond					0.00000	100.69153				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			8.23000	105.20538	8.23000	105.18220				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.28000	112.68197	5.28000	112.64129				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.19503				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.48154				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.22593				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			1.80100	1.80100	1.80100	328.54993				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.57683				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.41098				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.74207				0.00	0	
Total SSN060 SPOT										0.00	0	

Contract 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 SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.00000	3.00000	3.00000	160.99089				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.28000	5.28000	5.28000	112.64129				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.30000	4.30000	4.30000	114.45227				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.87100	3.87100	3.87100	214.13839				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.88041				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.88218				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.25572				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.22936				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.89237				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.61363				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.15315				0.00	49,600,000	12,400,000
Total SSN077 SPOT										0.00	49,600,000	12,400,000
Total For SSN077										0.00	49,600,000	12,400,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.70608				0.00	41,600,000	10,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN078 SPOT										0.00	41,600,000	10,400,000
Total For SSN078										0.00	41,600,000	10,400,000
SSN08: On 27/08/2024 Spot Bond					0.00000	99.87818				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.37151				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.37526				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.15500	5.15500	5.15500	226.73010				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.18084				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.86017				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.43795				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.82000	86.35339	10.82000	86.32866				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.33593				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.02100	212.58304	4.02100	212.51331				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 07/12/2033 Spot Bond			5.33500	223.19174	5.33500	223.11068				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.25264				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.18859				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	101.08884				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.28561				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.68264				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.54973				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.70099				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.51380				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.41474				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.35528				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	101.43814				0.00	0	
Total SSN146 SPOT										0.00	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 SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.01688				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.19880				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 09/09/2022 Spot Bond					0.00000	101.16946				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	101.19616				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	101.16170				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.16070				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.14767				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.16070				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.15098				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	101.12952				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	101.02636				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	101.02329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond					0.00000	100.92205				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	101.82048				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	101.98027				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 18/08/2025 Spot Bond			4.36000	99.30203	4.36000	148.40373				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 18/08/2025 Spot Bond			4.40000	89.33284	4.40000	156.78138				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.74910				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	99.95687				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.25500	102.89962	9.25500	102.87418				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			991,863,300,000,000.00	19,918,633,000	143,418,633,000	
Total T16A10 SPOT									1,863,300,000,000.00	19,918,633,000	143,418,633,000	
Total For T16A10									1,863,300,000,000.00	19,918,633,000	143,418,633,000	
T16OM On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.11599				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A12 On 21/02/2024 Spot Bond					0.00000	100.15804				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.20025				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.01829				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.01803				0.00	0	1,660,000,0€
Total T17A22 SPOT										0.00	0	1,660,000,0€
Total For T17A22										0.00	0	1,660,000,0€
T17A23 On 21/02/2026 Spot Bond					0.00000	100.01829				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.38500	99.52762	7.38500	99.50801				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.89500	99.53661	7.89500	99.51567				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.12494				0.00	0	170,000,0€
Total TC001 SPOT										0.00	0	170,000,0€
Total For TC001										0.00	0	170,000,0€
TC002 On 15/02/2027 Spot Bond					0.00000	100.20137				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.75517				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.03807				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.59938				0.00	0	
Total TFS156 SPOT										0.00	0	

Contract 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 TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.33078				0.00	0	70,000,00
Total TFS157 SPOT										0.00	0	70,000,00
Total For TFS157										0.00	0	70,000,00
TFS158 On 20/03/2024 Spot Bond					0.00000	101.31095				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.25226				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.64879				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.95862				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.34257				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.48293				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.73622				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.64958				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	99.75542				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	99.62669				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.08472				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.12897				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	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.01738				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.85000	9.85000	9.85000	102.42240				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.00269				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.01843				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.01967				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.06789				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.07978				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.02094				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.09316				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.09316				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	100.02029				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.20915				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.08756				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.02604				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.01852				0.00	0	100,000,00
Total TH16A2 SPOT										0.00	0	100,000,00
Total For TH16A2										0.00	0	100,000,00
TH16A: On 21/08/2024 Spot Bond			8.66500	99.75381	8.66500	99.73082				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.01865				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.01857				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.93500	99.72203	5.93500	99.70619				0.00	0	
Total TH16A9 SPOT										0.00	0	

Contract 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 TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.01917				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.20151				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.02019				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.02000				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.02129				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.02094				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.02577				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.02805				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.02671				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.01942				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.01905				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.01892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.02033				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.01975				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.01968				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.02494				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.02402				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.02344				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.01664				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	100.01707				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.37857				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.63000	104.25847	7.63000	104.23674				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.55000	106.35781	8.55000	106.33362				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	101.74153			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.93498			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			9.23500	103.17426	9.23500	103.14881			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.05099			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.76835			0.00	0	70,000,00
Total TL30 SPOT									0.00	0	70,000,00
Total For TL30									0.00	0	70,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	102.06563			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.70088			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.73000	105.51329	8.73000	105.48880		334,077,894,000.00		38,267,800	1,187,808,00
Total TN23 SPOT								334,077,894,000.00		38,267,800	1,187,808,00
Total For TN23								334,077,894,000.00		38,267,800	1,187,808,00
TN23/R On 06/11/2023 Spot Bond			100.00000	47.44174	100.00000	47.33732			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.61500	99.83365	9.61500	99.80817		473,442,600,000.00		49,240,000	1,660,440,10
Total TN25 SPOT								473,442,600,000.00		49,240,000	1,660,440,10
Total For TN25								473,442,600,000.00		49,240,000	1,660,440,10
TN25/R On 19/08/2025 Spot Bond			100.00000	17.63841	100.00000	17.59958			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.11500	93.83581	11.11500	93.80824		490,994,010,000.00		44,174,000	19,154,428,70
Total TN27 SPOT								490,994,010,000.00		44,174,000	19,154,428,70

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 TN27									490,994,010,000.00	44,174,000	19,154,428,70
TN27/R On 14/11/2027 Spot Bond			100.00000	12.46174	100.00000	12.43432			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.08500	96.72956	11.08500	96.70120			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.75500	97.44583	11.75500	97.41542			0.00	0	900,000,00
Total TN30 SPOT									0.00	0	900,000,00
Total For TN30									0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.63995	8.00000	118.61452			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.15200	95.61949	12.15200	95.58884			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.50500	91.51596	12.50500	91.48564		330,652,208,000.00		26,441,600	635,272,20
Total TN40 SPOT								330,652,208,000.00		26,441,600	635,272,20
Total For TN40								330,652,208,000.00		26,441,600	635,272,20
TN40/R On 09/10/2040 Spot Bond			10.75000	103.99731	10.75000	103.96757			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	100.35760			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.35151			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.62000	99.75601	5.62000	100.60155			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.29294			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.06545			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.08448				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.11064				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.78500	101.60698	7.78500	100.74475				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.95550				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.99786				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			7.94000	102.68335	7.94000	102.66141				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.16420				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.19848				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.04258				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.68795				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.23000	104.82871	8.23000	104.80561				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	100.68795				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.79500	102.85249	8.79500	102.82830				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.16213				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.28862				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.20826				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.15597				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.49564				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.49564				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.66456				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	97.26761				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	97.10682				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	96.54718				0.00	0	
Total TSP263 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.95919				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.58632				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.15720				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	101.32732				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	101.29999				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	101.20102				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	101.12480				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.65584				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.48799				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.49324				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.08292				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.08725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.08500	105.79593	11.08500	105.76492				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.16227				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.11393				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.16550				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.17942				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.18264				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.18779				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.21049				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.21476				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.89189				0.00	5,520,000,000	5,520,000,000
Total VKE11 SPOT										0.00	5,520,000,000	5,520,000,000
Total For VKE11										0.00	5,520,000,000	5,520,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.37823				0.00	400,000,000	200,000,000
Total VKE14 SPOT										0.00	400,000,000	200,000,000
Total For VKE14										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE15 On 14/02/2023 Spot Bond					0.00000	100.16924			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.18628			0.00	0	590,000,00
Total VKE16 SPOT									0.00	0	590,000,00
Total For VKE16									0.00	0	590,000,00
VKE17 On 27/08/2022 Spot Bond					0.00000	99.89535			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.11067			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.16296			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.20e+017	091,632,806,000	277,542,074,60
Total for SPOT :									1.20e+017	091,632,806,000	277,542,074,60
Total Futures									1.197534716e+017	091,632,809,074	277,543,397,85
Total Options									0.000000000	0	156,34
Grand Total:									1.20e+017	091,632,809,074	277,543,554,23