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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2022

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			12.65175	71.13223	12.68955	70.96063			0.00	0	
ES33	On	02/02/2023	Bond Future			12.84996	72.47264	12.88911	72.29920			0.00	0	35
ES33	On	04/05/2023	Bond Future			13.02452	70.17024	13.06523	69.99379			0.00	0	
ES33	On	03/08/2023	Bond Future			13.19660	71.65769	13.23901	71.47782			0.00	0	
ES33	On	02/11/2023	Bond Future			13.37951	69.38706	13.42379	69.20342			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.90077	69.19917	12.94326	68.97851			0.00	0	
ES42	On	02/02/2023	Bond Future			13.07421	70.50318	13.11823	70.27963			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.23437	67.69190	13.28014	67.46431			0.00	0	
ES42	On	03/08/2023	Bond Future			13.38738	69.12782	13.43496	68.89573			0.00	0	
ES42	On	02/11/2023	Bond Future			13.54960	66.33666	13.59920	66.09971			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			165.90566	165.90566	165.73126	165.73126			0.00	0	3,37

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	02/02/2023			167.32372	167.32372	167.14921	167.14921			5,019,711.60	30	3,95
I2025	On	04/05/2023			170.77020	170.77020	170.59351	170.59351			0.00	0	
I2025	On	03/08/2023			172.62273	172.62273	172.44293	172.44293			0.00	0	
I2025	On	02/11/2023			176.29592	176.29592	176.11246	176.11246			0.00	0	
Total I2025 Future											5,019,711.60	30	7,31
Total For I2025											5,019,711.60	30	7,31
I2029	On	03/11/2022			118.59904	118.59904	118.61965	118.61965			0.00	0	1,08
I2029	On	02/02/2023			120.83390	120.83390	120.85715	120.85715			0.00	0	9
I2029	On	04/05/2023			122.02042	122.02042	122.04512	122.04512			0.00	0	
I2029	On	03/08/2023			124.60415	124.60415	124.62985	124.62985			0.00	0	
I2029	On	02/11/2023			125.91008	125.91008	125.93644	125.93644			0.00	0	
Total I2029 Future											0.00	0	1,95
Total For I2029											0.00	0	1,95
I2033	On	03/11/2022			113.04397	113.04397	112.84112	112.84112			0.00	0	58
I2033	On	02/02/2023			115.17421	115.17421	114.96966	114.96966			0.00	0	6,95
I2033	On	04/05/2023			116.15635	116.15635	115.94855	115.94855			0.00	0	
I2033	On	03/08/2023			118.61588	118.61588	118.40405	118.40405			0.00	0	
I2033	On	02/11/2023			119.70341	119.70341	119.48721	119.48721			0.00	0	
Total I2033 Future											0.00	0	7,55
Total For I2033											0.00	0	7,55
I2038	On	03/11/2022			126.32787	126.32787	126.27286	126.27286			0.00	0	1,30
I2038	On	02/02/2023			126.78653	126.78653	126.73301	126.73301			0.00	0	2,7
I2038	On	04/05/2023			129.39864	129.39864	129.34503	129.34503			0.00	0	1,7
I2038	On	03/08/2023			130.15507	130.15507	130.10092	130.10092			0.00	0	
I2038	On	02/11/2023			132.92489	132.92489	132.86961	132.86961			0.00	0	
Total I2038 Future											0.00	0	5,75
Total For I2038											0.00	0	5,75
I2046	On	03/11/2022			111.90852	111.90852	111.85971	111.85971			505,378,876.32	4,516	8,48
I2046	On	02/02/2023			114.01725	114.01725	113.96973	113.96973			0.00	0	9,2
I2046	On	04/05/2023			114.31992	114.31992	114.27244	114.27244			0.00	0	5,00
I2046	On	03/08/2023			116.74116	116.74116	116.69315	116.69315			0.00	0	
I2046	On	02/11/2023			117.11145	117.11145	117.06244	117.06244			0.00	0	
Total I2046 Future											505,378,876.32	4,516	22,75
Total For I2046											505,378,876.32	4,516	22,75
I2050	On	03/11/2022			113.52167	113.52167	113.67325	113.67325			374,848,554.34	3,302	1,58
I2050	On	02/02/2023			113.52019	113.52019	113.67687	113.67687			0.00	0	7,7
I2050	On	04/05/2023			115.85867	115.85867	116.01965	116.01965			0.00	0	3,58
I2050	On	03/08/2023			116.10658	116.10658	116.27134	116.27134			0.00	0	

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			118.57751	118.57751	118.74585	118.74585			0.00	0	
Total I2050 Future												374,848,554.34	3,302	12,95
Total For I2050												374,848,554.34	3,302	12,95
R186	On	03/11/2022	Bond Future			9.18474	108.42139	9.22243	108.29109		5.87	501,015,243.19	4,621	36,88
R186	On	02/02/2023	Bond Future			9.31519	105.13716	9.35526	105.00648		6.24	469,332,282.24	4,464	65,57
R186	On	04/05/2023	Bond Future			9.40558	107.27960	9.44871	107.14722		5.37	0.00	0	
R186	On	03/08/2023	Bond Future			9.48558	104.22151	9.53239	104.08680		5.30	0.00	0	
R186	On	02/11/2023	Bond Future			9.57214	106.41801	9.62333	106.28061		4.54	0.00	0	
Total R186 Future												970,347,525.43	9,085	102,40
R186	On	03/11/2022	Bond Future	8.23	Call			0.04000	0.00004	0,020	3.76	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Put			3,500.15000	3.50015	3,369,830	3.76	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			6.51000	0.00651	5,140	4.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,433.30000	2.43330	2,301,630	4.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			7.37000	0.00737	5,880	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,398.61000	2.39861	2,266,820	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			8.33000	0.00833	6,710	4.47	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,364.04000	2.36404	2,232,120	4.47	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			158.58000	0.15858	156,190	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,244.92000	1.24492	1,112,230	5.27	0.00	0	4,37
R186	On	02/02/2023	Bond Future	8.33	Call			342.03000	0.34203	352,940	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,751.58000	3.75158	3,631,810	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			347.54000	0.34754	358,660	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,723.16000	3.72316	3,603,600	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			336.45000	0.33645	347,140	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,779.94000	3.77994	3,659,950	6.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,807.31000	2.80731	2,707,630	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			866.79000	0.86679	899,820	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,786.33000	2.78633	2,686,980	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			876.99000	0.87699	910,350	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,765.16000	2.76516	2,666,140	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			856.38000	0.85638	889,080	5.15	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,309.90000	2.30990	2,375,030	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,743.65000	1.74365	1,674,070	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,327.05000	2.32705	2,392,470	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,732.25000	1.73225	1,662,960	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,344.62000	2.34462	2,410,340	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,721.28000	1.72128	1,652,290	5.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			2,570.27000	2.57027	2,481,590	4.25	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,243.90000	2.24390	2,162,290	4.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	9.39	Call		1,602.67000	1.60267	1,658,770	4.36	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put		2,230.86000	2.23086	2,149,560	4.36	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call		1,616.72000	1.61672	1,673,120	4.36	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put		2,217.89000	2.21789	2,136,890	4.36	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call		1,290.86000	1.29086	1,339,580	4.25	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	10.42	Call		3,336.68000	3.33668	3,420,930	4.92	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put		1,227.86000	1.22786	1,174,710	4.92	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.38	Call		1,588.68000	1.58868	1,644,470	4.35	0.00	0	
Total R186 Option											0.00	0	12,05
Total For R186											970,347,525.43	9,085	114,45
R197	On	03/11/2022	Bond Future			335.77227	335.77227	335.64599	335.64599		0.00	0	5'
R197	On	02/02/2023	Bond Future			333.19045	333.19045	333.06820	333.06820		0.00	0	2'
R197	On	04/05/2023	Bond Future			340.05397	340.05397	339.93208	339.93208		0.00	0	
R197	On	03/08/2023	Bond Future			338.08980	338.08980	337.96661	337.96661		0.00	0	
R197	On	02/11/2023	Bond Future			345.28528	345.28528	345.15982	345.15982		0.00	0	
Total R197 Future											0.00	0	84
Total For R197											0.00	0	84
R202	On	03/11/2022	Bond Future			247.33202	247.33202	247.88584	247.88584		0.00	0	5,6'
R202	On	02/02/2023	Bond Future			247.26058	247.26058	247.82953	247.82953		0.00	0	6,6'
R202	On	04/05/2023	Bond Future			252.35335	252.35335	252.93606	252.93606		0.00	0	
R202	On	03/08/2023	Bond Future			252.82858	252.82858	253.42457	253.42457		0.00	0	
R202	On	02/11/2023	Bond Future			258.20888	258.20888	258.81762	258.81762		0.00	0	
Total R202 Future											0.00	0	12,27
Total For R202											0.00	0	12,27
R2023	On	03/11/2022	Bond Future			7.28969	101.60232	7.32400	101.59186	0.38	0.00	0	8,4'
Total R2023 Future											0.00	0	8,45
R2023	On	03/11/2022	Bond Future	6.25	Call		0.00000	0.00000	0,000	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		328.50000	0.32850	318,040	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		0.00000	0.00000	0,000	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		325.44000	0.32544	314,980	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		0.00000	0.00000	0,000	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		322.37000	0.32237	311,910	0.21	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	8,45
R2030	On	03/11/2022	Bond Future			10.81022	88.29704	10.85783	88.08396	9.65	672,117,068.48	7,612	47,2'
R2030	On	02/02/2023	Bond Future			10.96764	85.93343	11.01729	85.71807	10.60	625,337,570.11	7,277	77,76
R2030	On	04/05/2023	Bond Future			11.10589	87.68586	11.15792	87.46686	10.10	0.00	0	
R2030	On	03/08/2023	Bond Future			11.24525	85.51654	11.30000	85.29332	9.56	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	02/11/2023	Bond Future			11.38177	87.31911	11.43942	87.09129	7.88	0.00	0	
Total R2030 Future											1,297,454,638.59	14,889	124,98
R2030	On	03/11/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	5.52	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,378.16000	5.37816	5,165,080	5.52	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			3.84000	0.00384	3,090	7.02	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,570.95000	3.57095	3,357,120	7.02	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			4.47000	0.00447	3,630	7.07	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			111.90000	0.11190	66,080	11.89	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			3,524.54000	3.52454	3,310,620	7.07	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			5.17000	0.00517	4,250	7.12	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,478.23000	3.47823	3,264,230	7.12	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			18.58000	0.01858	16,610	7.62	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,023.26000	3.02326	2,808,210	7.62	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,220.45000	3.22045	3,387,710	11.89	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			101.94000	0.10194	105,440	10.88	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,236.93000	9.23693	9,025,070	10.88	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			109.24000	0.10924	113,090	10.85	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			9,047.55000	9.04755	8,836,040	10.85	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			284.06000	0.28406	296,850	10.43	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,427.51000	6.42751	6,224,940	10.43	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			347.49000	0.34749	363,680	10.33	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,878.85000	5.87885	5,679,680	10.33	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			63.21000	0.06321	65,110	10.91	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			10,339.12000	10.33912	10,125,660	10.91	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			369.38000	0.36938	386,750	10.30	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			5,713.44000	5.71344	5,515,450	10.30	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			435.83000	0.43583	456,780	10.22	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,267.33000	5.26733	5,072,920	10.22	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			134.06000	0.13406	139,100	10.76	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,485.42000	8.48542	8,275,100	10.76	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			476.18000	0.47618	499,310	10.18	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			5,029.64000	5.02964	4,837,410	10.18	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			484.40000	0.48440	507,930	10.18	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,991.62000	4.99162	4,799,790	10.18	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			352.88000	0.35288	369,360	10.33	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,837.37000	5.83737	5,638,490	10.33	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,341.61000	2.34161	2,436,890	10.75	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,726.39000	1.72639	1,606,310	10.75	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			2,835.83000	2.83583	2,944,840	10.93	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	11.35	Put			1,410.25000	1.41025	1,303,900	10.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			469.20000	0.46920	491,960	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,068.92000	5.06892	4,876,320	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			3,401.81000	3.40181	3,524,600	11.15	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,133.83000	1.13383	1,041,260	11.15	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,243.80000	2.24380	2,336,150	10.71	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,800.45000	1.80045	1,677,440	10.71	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			5,846.25000	5.84625	5,663,800	9.64	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			264.92000	0.26492	276,890	10.11	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			9,830.98000	9.83098	9,623,950	10.11	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			506.22000	0.50622	529,510	9.84	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			7,475.67000	7.47567	7,279,960	9.84	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			4,147.16000	4.14716	3,988,800	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			559.79000	0.55979	585,550	9.80	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			7,112.86000	7.11286	6,919,620	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			632.06000	0.63206	661,110	9.75	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			6,679.43000	6.67943	6,489,480	9.75	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			799.84000	0.79984	836,390	9.64	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	11.34	Put			2,324.76000	2.32476	2,210,010	10.40	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			1,296.17000	1.29617	1,351,320	9.76	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			4,469.69000	4.46969	4,305,840	9.76	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,440.43000	1.44043	1,500,560	9.79	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			4,175.25000	4.17525	4,016,380	9.79	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,456.06000	1.45606	1,516,700	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			966.51000	0.96651	904,090	11.56	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,471.79000	1.47179	1,532,940	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			4,119.20000	4.11920	3,961,350	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,650.37000	1.65037	1,717,250	9.86	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,818.98000	3.81898	3,666,860	9.86	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,085.57000	3.08557	3,189,820	10.40	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			916.09000	0.91609	856,130	11.63	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			3,800.73000	3.80073	3,919,440	10.67	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,886.65000	1.88665	1,786,360	10.67	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call			4,979.20000	4.97920	5,117,600	11.08	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,372.40000	1.37240	1,291,800	11.08	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			6,377.39000	6.37739	6,533,970	11.56	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			6,597.03000	6.59703	6,756,070	11.63	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			1,692.47000	1.69247	1,762,170	9.17	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			4,390.92000	4.39092	4,237,400	9.17	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,038.47000	3.03847	3,142,660	9.64	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	11.35	Put		2,835.26000	2.83526	2,716,230	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,060.98000	3.06098	3,165,650	9.65	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,817.20000	2.81720	2,698,650	9.65	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,336.43000	1.33643	1,394,530	9.08	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		5,101.40000	5.10140	4,936,280	9.08	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,332.19000	6.33219	6,487,770	10.79	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,280.24000	1.28024	1,212,600	10.79	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		7,228.79000	7.22879	7,393,690	11.08	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,056.96000	1.05696	998,640	11.08	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		3,016.04000	3.01604	3,119,740	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,853.42000	2.85342	2,733,900	9.64	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		4,162.94000	4.16294	4,011,440	7.59	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,642.06000	1.64206	1,717,360	7.57	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		4,212.42000	4.21242	4,059,900	7.57	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,658.04000	1.65804	1,733,840	7.58	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		4,187.46000	4.18746	4,035,440	7.58	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,674.44000	1.67444	1,750,760	7.59	0.00	0	
Total R2030 Option											0.00	0	21,4
Total For R2030											1,297,454,638.59	14,889	146,4
R2032	On	03/11/2022	Bond Future			11.29900	83.49086	11.34144	83.27831	11.86	453,104,897.22	5,427	123,2
R2032	On	02/02/2023	Bond Future			11.45611	85.04348	11.50012	84.82856	12.57	461,530,965.96	5,427	94,6
R2032	On	04/05/2023	Bond Future			11.59172	82.61401	11.63755	82.39546	12.70	0.00	0	
R2032	On	03/08/2023	Bond Future			11.72280	84.34656	11.77063	84.12376	11.44	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.86107	81.96278	11.91110	81.73535	9.88	0.00	0	
Total R2032 Future											914,635,863.18	10,854	220,4
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,000	10.48	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put		11,047.69000	11.04769	10,835,140	10.48	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		0.00000	0.00000	0,000	10.37	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put		10,753.02000	10.75302	10,540,470	10.37	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		0.00000	0.00000	0,000	10.15	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put		7,534.65000	7.53465	7,322,090	9.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		0.05000	0.00005	0,020	8.68	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		6,476.06000	6.47606	6,263,480	8.68	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call		0.07000	0.00007	0,030	8.56	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		6,200.24000	6.20024	5,987,650	8.56	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put		5,925.56000	5.92556	5,712,950	8.45	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		5.55000	0.00555	4,110	9.30	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		4,413.22000	4.41322	4,199,230	9.30	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call		12.01000	0.01201	9,500	9.57	0.00	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
R2032	On	03/11/2022	Bond Future	10.56	Put			4,045.65000	4.04565	3,830,590	9.57	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			0.01000	0.00001	0,000	9.11	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			3,533.81000	3.53381	3,316,770	9.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			33.54000	0.03354	28,840	10.01	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			3,483.72000	3.48372	3,266,470	10.01	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			1,256.41000	1.25641	1,314,990	12.41	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			716.06000	0.71606	562,090	12.41	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			0.11000	0.00011	0,050	8.45	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			10,167.34000	10.16734	9,954,790	10.15	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			1,582.52000	1.58252	1,661,250	12.68	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			548.61000	0.54861	414,790	12.68	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			4,664.02000	4.66402	4,851,570	14.49	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			52.81000	0.05281	27,810	14.49	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			30.81000	0.03081	26,320	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			55.49000	0.05549	56,570	11.90	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			11,723.40000	11.72340	11,509,560	11.90	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			80.73000	0.08073	82,600	11.90	0.00	0	5
R2032	On	02/02/2023	Bond Future	9.47	Put			10,824.89000	10.82489	10,611,840	11.90	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			202.86000	0.20286	209,340	11.80	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			8,412.16000	8.41216	8,203,720	11.80	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			315.90000	0.31590	327,030	11.74	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,210.42000	7.21042	7,006,630	11.74	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			351.05000	0.35105	363,650	11.73	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			6,920.82000	6.92082	6,718,500	11.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			460.88000	0.46088	478,140	11.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,172.26000	6.17226	5,974,600	11.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			468.49000	0.46849	486,080	11.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,126.59000	6.12659	5,929,260	11.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			476.33000	0.47633	494,250	11.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			6,081.19000	6.08119	5,884,190	11.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			560.04000	0.56004	581,530	11.66	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,634.82000	5.63482	5,441,390	11.66	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.67	Call			751.61000	0.75161	780,470	11.78	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.67	Put			4,934.96000	4.93496	4,748,900	11.78	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			2,864.01000	2.86401	2,957,350	12.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,945.29000	1.94529	1,823,710	12.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,307.35000	3.30735	3,411,000	13.00	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,672.57000	1.67257	1,561,300	13.00	0.00	0	5
R2032	On	02/02/2023	Bond Future	12.75	Call			6,440.58000	6.44058	6,596,930	14.21	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			638.65000	0.63865	580,080	14.21	0.00	0	7

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/05/2023	Bond Future	10.87	Put			5,281.66000	5.28166	5,115,340	12.14	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,533.03000	1.53303	1,585,730	12.15	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,247.42000	5.24742	5,081,570	12.15	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			3,781.33000	3.78133	3,640,060	12.57	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			8,828.52000	8.82852	8,994,530	15.01	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			859.23000	0.85923	806,690	15.01	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			1,144.32000	1.14432	1,185,430	11.99	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			6,184.95000	6.18495	6,007,510	11.99	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,516.76000	1.51676	1,568,990	12.14	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,549.41000	1.54941	1,602,570	12.15	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,213.33000	5.21333	5,047,940	12.15	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,494.41000	2.49441	2,571,690	12.57	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call			3,392.55000	3.39255	3,491,000	11.44	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,488.55000	3.48855	3,364,200	11.44	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,417.72000	3.41772	3,516,640	11.45	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,467.17000	3.46717	3,343,290	11.45	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,442.68000	3.44268	3,542,070	11.46	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,445.61000	3.44561	3,322,200	11.46	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,776.73000	3.77673	3,882,210	11.58	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			3,178.12000	3.17812	3,060,800	11.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			5,059.68000	5.05968	4,904,860	9.48	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,907.37000	1.90737	1,980,470	9.49	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			5,029.34000	5.02934	4,875,010	9.49	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,872.72000	1.87272	1,944,840	9.48	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			5,090.14000	5.09014	4,934,830	9.48	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,890.00000	1.89000	1,962,610	9.48	0.00	0	
Total R2032 Option												0.00	0	24,46
Total For R2032												914,635,863.18	10,854	244,86
R2035	On	03/11/2022	Bond Future			11.67832	83.59400	11.71566	83.38562		13.53	372,745,646.00	4,459	20,77
R2035	On	02/02/2023	Bond Future			11.83539	85.14853	11.87401	84.93786		14.29	378,229,770.26	4,442	159,36
R2035	On	04/05/2023	Bond Future			11.96530	82.37768	12.00535	82.16344		14.73	0.00	0	
R2035	On	03/08/2023	Bond Future			12.09286	84.10496	12.13450	83.88656		13.27	0.00	0	
R2035	On	02/11/2023	Bond Future			12.22924	81.37051	12.27260	81.14762		11.61	0.00	0	
Total R2035 Future												750,975,416.26	8,901	180,14
R2035	On	03/11/2022	Bond Future	9.82	Call			0.00000	0.00000	0,000	12.83	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			11,614.65000	11.61465	11,406,270	12.83	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			0.32000	0.00032	0,140	12.50	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			8,463.62000	8.46362	8,255,060	12.50	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			2.61000	0.00261	1,530	12.31	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	11.13	Put			3,463.72000	3.46372	3,242,790	12.61	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			41.69000	0.04169	21,260	15.13	0.00	0	9;
R2035	On	03/11/2022	Bond Future	10.99	Call			47.62000	0.04762	38,960	12.45	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			4,237.64000	4.23764	4,020,600	12.45	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.05	Call			67.93000	0.06793	57,500	12.52	0.00	0	9;
R2035	On	03/11/2022	Bond Future	11.05	Put			3,900.02000	3.90002	3,681,210	12.52	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			105.58000	0.10558	93,030	12.61	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,758.72000	6.75872	6,549,260	12.31	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			111.26000	0.11126	98,490	12.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,410.42000	3.41042	3,189,270	12.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			117.18000	0.11718	104,210	12.64	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,357.41000	3.35741	3,136,060	12.64	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			5,168.77000	5.16877	5,356,720	15.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			87.40000	0.08740	88,470	13.04	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			12,002.71000	12.00271	11,793,110	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			420.35000	0.42035	431,450	13.07	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			7,557.52000	7.55752	7,357,950	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			72.03000	0.07203	72,770	13.04	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			12,518.22000	12.51822	12,308,290	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			79.40000	0.07940	80,290	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			12,259.63000	12.25963	12,049,850	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			642.44000	0.64244	660,610	13.20	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			6,383.51000	6.38351	6,191,010	13.20	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			217.38000	0.21738	222,010	13.06	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.30	Put			9,476.93000	9.47693	9,270,890	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			390.58000	0.39058	400,700	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,773.78000	7.77378	7,573,230	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			895.61000	0.89561	921,480	13.39	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			5,506.82000	5.50682	5,322,020	13.39	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			435.78000	0.43578	447,390	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,450.30000	7.45030	7,251,240	13.07	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			630.61000	0.63061	648,420	13.18	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,431.73000	6.43173	6,238,870	13.18	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			7,583.27000	7.58327	7,734,470	16.51	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			707.24000	0.70724	647,770	16.51	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.88	Call			654.30000	0.65430	672,840	13.21	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			6,335.38000	6.33538	6,143,250	13.21	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			880.76000	0.88076	906,180	13.38	0.00	0	9;
R2035	On	02/02/2023	Bond Future	11.05	Put			5,550.92000	5.55092	5,365,670	13.38	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			2,899.17000	2.89917	2,976,710	14.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035	On	02/02/2023	Bond Future	11.94	Put		2,541.01000	2.54101	2,407,880	14.57		0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		3,020.53000	3.02053	3,100,730	14.63		0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		2,446.38000	2.44638	2,315,910	14.63		0.00	0	38
R2035	On	04/05/2023	Bond Future	10.42	Put		9,826.10000	9.82610	9,631,660	13.70		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		856.68000	0.85668	881,440	13.70		0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put		8,886.34000	8.88634	8,696,860	13.70		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		6,155.55000	6.15555	5,988,350	13.88		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,705.14000	1.70514	1,752,620	13.89		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		6,116.46000	6.11646	5,949,700	13.89		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		316.48000	0.31648	325,210	13.70		0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		13,097.56000	13.09756	12,892,050	13.70		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		687.43000	0.68743	707,230	13.70		0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		2,618.66000	2.61866	2,512,470	15.35		0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		7,514.17000	7.51417	7,652,510	16.34		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,576.96000	1.57696	1,501,060	16.34		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,631.75000	1.63175	1,677,470	13.85		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		6,273.89000	6.27389	6,105,370	13.85		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,686.61000	1.68661	1,733,650	13.88		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,723.79000	1.72379	1,771,720	13.89		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		6,077.54000	6.07754	5,911,230	13.89		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		4,994.74000	4.99474	5,102,790	15.35		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		3,622.34000	3.62234	3,710,590	13.26		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		4,383.88000	4.38388	4,253,730	13.26		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		3,649.05000	3.64905	3,737,750	13.27		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		4,357.56000	4.35756	4,227,860	13.27		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		3,595.42000	3.59542	3,683,210	13.25		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		4,410.04000	4.41004	4,279,430	13.25		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		6,493.60000	6.49360	6,332,610	10.99		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		1,906.27000	1.90627	1,968,620	11.00		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		6,456.20000	6.45620	6,295,660	11.00		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		1,924.48000	1.92448	1,987,290	11.00		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		6,418.94000	6.41894	6,258,860	11.00		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		1,888.16000	1.88816	1,950,060	10.99		0.00	0	
Total R2035 Option											0.00	0	13,14	
Total For R2035											750,975,416.26	8,901	193,25	
R2037	On	03/11/2022	Bond Future			11.84103	79.55465	11.87824	79.34585	14.43		0.00	0	27,27
R2037	On	02/02/2023	Bond Future			11.98797	76.77809	12.02639	76.56694	16.10		0.00	0	116,56
R2037	On	04/05/2023	Bond Future			12.11908	78.34441	12.15888	78.12963	15.77		0.00	0	
R2037	On	03/08/2023	Bond Future			12.25062	75.72913	12.29197	75.51018	15.09		0.00	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
R2037	On	02/11/2023	Bond Future			12.37693	77.32577	12.41987	77.10232		12.71	0.00	0	
Total R2037 Future												0.00	0	143,85
R2037	On	03/11/2022	Bond Future	11.30	Call			120.45000	0.12045	106,550	13.66	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,462.67000	3.46267	3,239,970	13.66	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			126.82000	0.12682	112,680	13.68	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,409.43000	3.40943	3,186,490	13.68	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			133.48000	0.13348	119,120	13.70	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,356.55000	3.35655	3,133,390	13.70	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			658.31000	0.65831	676,790	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			6,426.77000	6.42677	6,234,100	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			670.51000	0.67051	689,370	14.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,377.93000	6.37793	6,185,640	14.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			682.86000	0.68286	702,100	14.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,329.31000	6.32931	6,137,400	14.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			746.74000	0.74674	767,920	14.85	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put			6,089.32000	6.08932	5,899,350	14.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			2,556.08000	2.55608	2,625,980	16.05	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,866.29000	2.86629	2,725,040	16.05	0.00	0	6
R2037	On	04/05/2023	Bond Future	11.03	Put			7,671.33000	7.67133	7,490,670	14.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			6,501.40000	6.50140	6,331,680	14.95	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,677.42000	1.67742	1,722,910	14.96	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,460.60000	6.46060	6,291,310	14.96	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,695.91000	1.69591	1,741,840	14.97	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,420.19000	6.42019	6,251,340	14.97	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			1,213.09000	1.21309	1,247,210	14.70	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Call			2,688.40000	2.68840	2,755,710	15.48	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put			4,770.11000	4.77011	4,622,640	15.48	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,071.34000	9.07134	9,221,940	18.29	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,268.46000	1.26846	1,204,280	18.29	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call			1,659.26000	1.65926	1,704,320	14.95	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			3,611.51000	3.61151	3,699,150	14.94	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,528.35000	4.52835	4,397,040	14.94	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			3,638.33000	3.63833	3,726,430	14.95	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,501.40000	4.50140	4,370,550	14.95	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			3,664.97000	3.66497	3,753,520	14.96	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,474.33000	4.47433	4,343,930	14.96	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			6,669.11000	6.66911	6,509,290	12.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			2,020.53000	2.02053	2,083,280	12.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,745.46000	6.74546	6,584,760	12.13	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2037	On	02/11/2023	Bond Future	11.56	Call			2,039.04000	2.03904	2,102,230	12.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			6,707.20000	6.70720	6,546,940	12.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			2,057.66000	2.05766	2,121,290	12.14	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												0.00	0	146,30
R2040	On	03/11/2022	Bond Future			11.89470	81.40187	11.94697	81.08740		15.19	3,011,869.19	37	26,00
R2040	On	02/02/2023	Bond Future			12.03635	78.40931	12.09042	78.09057		16.99	324,536,134.09	4,139	97,50
R2040	On	04/05/2023	Bond Future			12.16243	80.00906	12.21846	79.68451		16.65	0.00	0	
R2040	On	03/08/2023	Bond Future			12.28870	77.17828	12.34689	76.84730		16.16	0.00	0	
R2040	On	02/11/2023	Bond Future			12.40946	78.80553	12.46985	78.46769		14.12	0.00	0	
Total R2040 Future												327,548,003.28	4,176	123,50
R2040	On	03/11/2022	Bond Future	10.10	Call			0.01000	0.00001	0,000	14.17	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			12,434.17000	12.43417	12,119,690	14.17	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			0.53000	0.00053	0,290	13.78	0.00	0	1,40
R2040	On	03/11/2022	Bond Future	10.60	Put			8,782.48000	8.78248	8,467,770	13.78	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			1.19000	0.00119	0,720	13.70	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.30	Put			4,130.19000	4.13019	3,809,090	14.39	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			3,493.16000	3.49316	3,173,460	14.58	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			2.76000	0.00276	1,840	13.72	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			7,386.66000	7.38666	7,071,270	13.72	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			52.44000	0.05244	46,500	14.24	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.20	Put			4,742.28000	4.74228	4,421,870	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			93.33000	0.09333	86,700	14.39	0.00	0	1,40
R2040	On	03/11/2022	Bond Future	12.52	Put			225.16000	0.22516	139,120	16.68	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.39	Call			149.78000	0.14978	144,060	14.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			3,605.78000	3.60578	3,285,590	14.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			157.45000	0.15745	151,950	14.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			3,549.31000	3.54931	3,229,340	14.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			165.37000	0.16537	160,140	14.58	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put			8,079.76000	8.07976	7,764,820	13.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			251.26000	0.25126	249,980	14.73	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			3,005.98000	3.00598	2,690,230	14.73	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			1,349.38000	1.34938	1,438,470	15.67	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			1,032.36000	1.03236	806,980	15.67	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			3,545.88000	3.54588	3,774,310	16.68	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			115.26000	0.11526	120,920	15.51	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			12,750.48000	12.75048	12,437,400	15.51	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			123.61000	0.12361	129,730	15.51	0.00	0	30
R2040	On	02/02/2023	Bond Future	10.21	Put			12,536.56000	12.53656	12,223,940	15.51	0.00	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
R2040	On	02/02/2023	Bond Future	10.93	Call		533.69000	0.53369	562,950	15.54	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,853.24000	7.85324	7,563,760	15.54	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		562.41000	0.56241	593,270	15.54	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		7,679.41000	7.67941	7,391,530	15.54	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		726.96000	0.72696	766,360	15.66	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,908.53000	6.90853	6,629,190	15.66	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		740.25000	0.74025	780,310	15.68	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,855.61000	6.85561	6,576,930	15.68	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		753.83000	0.75383	794,560	15.69	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,803.07000	6.80307	6,525,060	15.69	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		852.98000	0.85298	898,610	15.78	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put		6,441.61000	6.44161	6,168,500	15.78	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		2,882.04000	2.88204	3,008,020	17.12	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		3,002.17000	3.00217	2,809,410	17.12	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call		3,431.24000	3.43124	3,574,110	17.42	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,560.10000	2.56010	2,384,230	17.42	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		3,532.32000	3.53232	3,678,130	17.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,488.33000	2.48833	2,315,400	17.48	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		13,813.03000	13.81303	13,508,960	15.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		10,262.92000	10.26292	9,980,080	15.49	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,075.64000	1.07564	1,126,980	15.49	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		9,184.36000	9.18436	8,911,150	15.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,850.88000	1.85088	1,932,990	15.64	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,750.12000	6.75012	6,507,680	15.64	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		404.74000	0.40474	425,220	15.48	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put		6,706.83000	6.70683	6,465,100	15.65	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,891.31000	1.89131	1,974,850	15.66	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,663.54000	6.66354	6,422,530	15.66	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,994.97000	1.99497	2,082,110	15.71	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		6,451.02000	6.45102	6,213,610	15.71	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		857.39000	0.85739	899,100	15.49	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call		5,804.44000	5.80444	5,987,500	17.46	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,667.35000	2.66735	2,525,860	17.46	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		8,303.76000	8.30376	8,526,130	18.50	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,682.63000	1.68263	1,580,450	18.50	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		1,871.14000	1.87114	1,953,960	15.65	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,063.56000	4.06356	4,208,490	16.11	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,845.77000	4.84577	4,659,720	16.11	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		4,092.71000	4.09271	4,238,320	16.12	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,817.36000	4.81736	4,631,990	16.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/08/2023	Bond Future	12.23	Call			4,121.68000	4.12168	4,267,960	16.14	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			4,788.83000	4.78883	4,604,130	16.14	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			7,440.13000	7.44013	7,206,000	13.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			2,296.72000	2.29672	2,399,110	13.36	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			7,523.13000	7.52313	7,287,680	13.36	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			2,317.09000	2.31709	2,420,140	13.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			7,481.69000	7.48169	7,246,900	13.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			2,337.26000	2.33726	2,440,970	13.37	0.00	0	
Total R2040 Option												0.00	0	11,15
Total For R2040												327,548,003.28	4,176	134,77
R2044	On	03/11/2022	Bond Future			11.87779	78.28699	11.92491	77.99932		16.02	316,122,865.62	4,038	49,37
R2044	On	02/02/2023	Bond Future			12.01135	75.36169	12.06005	75.07018		17.94	267,835,446.26	3,554	77,07
R2044	On	04/05/2023	Bond Future			12.12976	76.89931	12.18018	76.60253		17.59	0.00	0	
R2044	On	03/08/2023	Bond Future			12.24797	74.12860	12.30029	73.82593		17.28	0.00	0	
R2044	On	02/11/2023	Bond Future			12.36059	75.69159	12.41484	75.38263		15.78	0.00	0	
Total R2044 Future												583,958,311.88	7,592	126,35
R2044	On	03/11/2022	Bond Future	10.10	Call			0.01000	0.00001	0,000	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put			12,635.79000	12.63579	12,348,110	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			0.60000	0.00060	0,320	14.52	0.00	0	1,64
R2044	On	03/11/2022	Bond Future	10.60	Put			8,846.33000	8.84633	8,558,380	14.52	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			3.15000	0.00315	2,030	14.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			3,543.92000	3.54392	3,247,090	15.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			175.15000	0.17515	166,130	15.35	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			3,486.85000	3.48685	3,190,160	15.35	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			7,406.66000	7.40666	7,117,870	14.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			183.84000	0.18384	174,990	15.37	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			3,430.19000	3.43019	3,133,670	15.37	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			104.57000	0.10457	95,340	15.17	0.00	0	1,64
R2044	On	03/11/2022	Bond Future	11.30	Put			4,074.74000	4.07474	3,777,840	15.17	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			166.78000	0.16678	157,620	15.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			827.69000	0.82769	865,000	16.60	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			6,674.71000	6.67471	6,420,510	16.60	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			842.46000	0.84246	880,400	16.61	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			6,621.88000	6.62188	6,368,310	16.61	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			857.40000	0.85740	895,970	16.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			6,569.31000	6.56931	6,316,370	16.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call			919.04000	0.91904	960,230	16.67	0.00	0	1,30
R2044	On	02/02/2023	Bond Future	11.20	Put			6,361.87000	6.36187	6,111,550	16.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Call			2,492.59000	2.49259	2,591,160	17.76	0.00	0	1,30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.90	Put		3,457.86000	3.45786	3,264,920	17.76		0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		2,792.38000	2.79238	2,900,110	17.94		0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		3,152.11000	3.15211	2,968,330	17.94		0.00	0	4,00
R2044	On	04/05/2023	Bond Future	12.00	Put		4,581.48000	4.58148	4,400,120	17.59		0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call		2,001.36000	2.00136	2,076,650	16.79		0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,761.43000	6.76143	6,539,940	16.79		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,022.78000	2.02278	2,098,720	16.80		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,717.81000	6.71781	6,496,970	16.80		0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		3,875.60000	3.87560	3,711,200	17.99		0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.43	Call		2,044.11000	2.04411	2,120,700	16.81		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,674.19000	6.67419	6,454,000	16.81		0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		2,813.32000	2.81332	2,911,490	17.22		0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		5,410.96000	5.41096	5,212,350	17.22		0.00	0	4,1
R2044	On	04/05/2023	Bond Future	12.00	Call		3,511.66000	3.51166	3,627,080	17.59		0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		4,283.30000	4.28330	4,415,680	17.99		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,181.82000	4.18182	4,312,700	17.17		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,939.45000	4.93945	4,767,660	17.17		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,123.16000	4.12316	4,252,810	17.15		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,998.25000	4.99825	4,825,230	17.15		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,152.45000	4.15245	4,282,720	17.16		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,968.77000	4.96877	4,796,370	17.16		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,816.17000	7.81617	7,603,870	15.13		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		2,702.47000	2.70247	2,799,720	15.14		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,774.01000	7.77401	7,562,300	15.14		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		2,659.58000	2.65958	2,755,670	15.12		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,858.21000	7.85821	7,645,340	15.12		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		2,681.13000	2.68113	2,777,790	15.13		0.00	0	
Total R2044 Option											0.00	0	19,62	
Total For R2044											583,958,311.88	7,592	146,02	
R2048	On	03/11/2022	Bond Future			11.81119	77.14039	11.85822	76.84651	16.58		660,938,861.52	8,568	86,3
R2048	On	02/02/2023	Bond Future			11.93785	78.61183	11.98645	78.31398	17.55		673,546,159.44	8,568	238,46
R2048	On	04/05/2023	Bond Future			12.04977	75.75218	12.10008	75.44893	18.23		0.00	0	10,96
R2048	On	03/08/2023	Bond Future			12.16199	77.30304	12.21418	76.99374	16.51		0.00	0	
R2048	On	02/11/2023	Bond Future			12.27054	74.50829	12.32467	74.19253	14.78		0.00	0	
Total R2048 Future											1,334,485,020.96	17,136	335,74	
R2048	On	03/11/2022	Bond Future	10.00	Call		0.00000	0.00000	0,000	15.55		0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		13,353.81000	13.35381	13,059,930	15.55		0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		1.01000	0.00101	0,570	15.04		0.00	0	8
R2048	On	03/11/2022	Bond Future	10.60	Put		8,621.01000	8.62101	8,326,690	15.04		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	03/11/2022	Bond Future	10.70	Call		2.25000	0.00225	1,390	14.95	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		7,875.34000	7.87534	7,580,600	14.95	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		160.74000	0.16074	151,670	15.74	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,649.34000	3.64934	3,346,390	15.74	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		1,344.21000	1.34421	1,416,150	16.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		1,084.83000	1.08483	862,890	16.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		84.48000	0.08448	75,750	15.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		4,389.84000	4.38984	4,087,230	15.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		145.13000	0.14513	135,900	15.70	0.00	0	8
R2048	On	03/11/2022	Bond Future	11.30	Put		3,768.83000	3.76883	3,465,720	15.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		152.77000	0.15277	143,600	15.72	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,708.87000	3.70887	3,405,820	15.72	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		842.50000	0.84250	880,820	16.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		6,764.95000	6.76495	6,505,420	16.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		873.32000	0.87332	912,960	16.19	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		6,656.27000	6.65627	6,398,060	16.19	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,158.00000	2.15800	2,246,870	17.03	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.70	Put		3,944.49000	3.94449	3,735,510	17.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		726.73000	0.72673	760,000	16.06	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.00	Put		7,211.39000	7.21139	6,946,810	16.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		812.41000	0.81241	849,430	16.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		6,874.78000	6.87478	6,613,950	16.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		827.36000	0.82736	865,030	16.15	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		6,819.71000	6.81971	6,559,530	16.15	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		227.74000	0.22774	237,130	16.03	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		11,154.91000	11.15491	10,866,450	16.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,018.03000	2.01803	2,094,780	17.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,912.64000	6.91264	6,686,140	17.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,039.86000	2.03986	2,117,290	17.32	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,867.29000	6.86729	6,641,470	17.32	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,061.63000	2.06163	2,139,720	17.33	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,821.97000	6.82197	6,596,810	17.33	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,144.49000	4.14449	4,278,660	16.31	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,884.25000	4.88425	4,709,120	16.31	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,174.85000	4.17485	4,309,670	16.32	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,854.55000	4.85455	4,680,070	16.32	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,205.30000	4.20530	4,340,770	16.33	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,825.03000	4.82503	4,651,200	16.33	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		2,262.39000	2.26239	2,356,660	14.04	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		7,546.31000	7.54631	7,324,820	14.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Call		2,283.56000	2.28356	2,378,480	14.05	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,501.79000	7.50179	7,280,950	14.05	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,304.83000	2.30483	2,400,410	14.06	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,457.46000	7.45746	7,237,280	14.06	0.00	0	
Total R2048 Option											0.00	0	6,83
Total For R2048											1,334,485,020.96	17,136	342,57
R209	On	03/11/2022	Bond Future			11.68855	64.28815	11.72561	64.10831	15.28	192,864,450.00	3,000	15,7!
R209	On	02/02/2023	Bond Future			11.82498	65.48367	11.86315	65.30173	16.18	196,451,010.00	3,000	21,6!
R209	On	04/05/2023	Bond Future			11.94317	63.66465	11.98262	63.47959	16.65	0.00	0	3,4!
R209	On	03/08/2023	Bond Future			12.05650	64.99981	12.09735	64.81109	15.07	0.00	0	
R209	On	02/11/2023	Bond Future			12.17413	63.21704	12.21648	63.02444	13.21	0.00	0	
Total R209 Future											389,315,460.00	6,000	40,8!
R209	On	03/11/2022	Bond Future	9.25	Call		0.00000	0.00000	0,000	14.53	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	9.25	Put		13,778.22000	13.77822	13,598,380	14.53	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		0.00000	0.00000	0,000	14.53	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		12,208.71000	12.20871	12,028,870	14.53	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		0.02000	0.00002	0,000	14.33	0.00	0	3,2!
R209	On	03/11/2022	Bond Future	10.00	Put		9,198.46000	9.19846	9,018,600	14.33	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	11.50	Call		447.94000	0.44794	443,840	14.81	0.00	0	1,1!
R209	On	03/11/2022	Bond Future	11.50	Put		1,554.08000	1.55408	1,370,140	14.81	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		1,730.83000	1.73083	1,803,650	15.76	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		421.48000	0.42148	314,460	15.76	0.00	0	3,2!
R209	On	03/11/2022	Bond Future	11.01	Call		43.76000	0.04376	35,930	14.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,648.10000	3.64810	3,460,430	14.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		46.48000	0.04648	38,390	14.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,598.49000	3.59849	3,410,560	14.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		49.34000	0.04934	40,990	14.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,549.07000	3.54907	3,360,880	14.10	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		1.21000	0.00121	0,650	13.94	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		6,352.29000	6.35229	6,171,890	13.94	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		21.59000	0.02159	16,510	13.94	0.00	0	1,1!
R209	On	03/11/2022	Bond Future	10.90	Put		4,205.40000	4.20540	4,020,480	13.94	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		41.17000	0.04117	33,610	14.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		3,697.90000	3.69790	3,510,500	14.07	0.00	0	5,0!
R209	On	02/02/2023	Bond Future	10.79	Call		488.34000	0.48834	501,800	14.85	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,898.84000	5.89884	5,730,360	14.85	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		497.82000	0.49782	511,570	14.86	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		5,854.96000	5.85496	5,686,770	14.86	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		478.98000	0.47898	492,160	14.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.78	Put		5,942.91000	5.94291	5,774,150	14.84	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,363.18000	1.36318	1,401,270	15.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,642.29000	5.64229	5,495,320	15.60	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,531.51000	4.53151	4,627,810	17.41	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,174.09000	2.17409	2,085,330	17.41	0.00	0	8,56
R209	On	04/05/2023	Bond Future	11.00	Call		1,200.61000	1.20061	1,234,670	15.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		6,047.79000	6.04779	5,896,790	15.49	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,332.61000	1.33261	1,369,940	15.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,714.51000	5.71451	5,566,780	15.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,347.84000	1.34784	1,385,550	15.59	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,678.31000	5.67831	5,530,960	15.59	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		351.46000	0.35146	361,170	15.48	0.00	0	8,56
R209	On	04/05/2023	Bond Future	10.00	Put		10,681.89000	10.68189	10,506,540	15.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,138.31000	3.13831	3,214,370	15.00	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,869.67000	3.86967	3,757,010	15.00	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,161.75000	3.16175	3,238,210	15.01	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,846.28000	3.84628	3,734,020	15.01	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,115.17000	3.11517	3,190,840	14.99	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,893.42000	3.89342	3,780,370	14.99	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,641.77000	1.64177	1,694,830	12.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,803.07000	5.80307	5,663,530	12.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,657.67000	1.65767	1,711,120	12.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,769.35000	5.76935	5,630,200	12.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,626.20000	1.62620	1,678,860	12.45	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,837.17000	5.83717	5,697,230	12.45	0.00	0	
Total R209 Option											0.00	0	53,77
Total For R209											389,315,460.00	6,000	94,63
R210	On	03/11/2022	Bond Future			225.63454	225.63454	225.20541	225.20541		0.00	0	10
R210	On	02/02/2023	Bond Future			229.88640	229.88640	229.45347	229.45347		0.00	0	31
R210	On	04/05/2023	Bond Future			231.51976	231.51976	231.07978	231.07978		0.00	0	
R210	On	03/08/2023	Bond Future			236.42246	236.42246	235.97403	235.97403		0.00	0	
R210	On	02/11/2023	Bond Future			238.24857	238.24857	237.79074	237.79074		0.00	0	
Total R210 Future											0.00	0	47
Total For R210											0.00	0	47
R213	On	03/11/2022	Bond Future			11.17036	79.10823	11.21288	78.91596	11.17	727,637,499.54	9,198	33,02
R213	On	02/02/2023	Bond Future			11.33276	80.57939	11.37692	80.38502	11.82	728,679,423.77	9,043	31,76
R213	On	04/05/2023	Bond Future			11.46546	78.66701	11.51148	78.46935	11.83	0.00	0	
R213	On	03/08/2023	Bond Future			11.59594	80.31611	11.64405	80.11462	10.68	0.00	0	
R213	On	02/11/2023	Bond Future			11.73871	78.45372	11.78911	78.24811	9.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future												1,456,316,923.31	18,241	64,75	
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	9.49		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			10,180.66000	10.18066	9,988,390	9.49		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	9.49		0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,864.39000	9.86439	9,672,120	9.49		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.00000	0.00000	0,000	7.61		0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,928.76000	3.92876	3,736,300	6.98		0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,785.11000	3.78511	3,592,530	7.15		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.00000	0.00000	0,000	7.16		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			5,831.81000	5.83181	5,639,540	7.16		0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			0.01000	0.00001	0,010	6.49		0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			4,799.84000	4.79984	4,607,570	6.49		0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			0.56000	0.00056	0,370	6.98		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,528.96000	6.52896	6,336,690	7.61		0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			0.69000	0.00069	0,470	7.04		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,880.81000	3.88081	3,688,320	7.04		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			0.85000	0.00085	0,590	7.10		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,832.93000	3.83293	3,640,400	7.10		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			1.04000	0.00104	0,730	7.15		0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			57.86000	0.05786	58,890	11.68		0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,636.28000	10.63628	10,442,940	11.68		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			281.45000	0.28145	291,170	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,598.71000	6.59871	6,414,060	11.28		0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			389.57000	0.38957	403,990	11.17		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,742.49000	5.74249	5,562,540	11.17		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			395.82000	0.39582	410,510	11.17		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,700.89000	5.70089	5,521,210	11.17		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			402.15000	0.40215	417,110	11.16		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,659.41000	5.65941	5,480,000	11.16		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			495.94000	0.49594	514,680	11.19		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,182.21000	5.18221	5,006,580	11.19		0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			568.69000	0.56869	590,290	11.23		0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			4,877.08000	4.87708	4,704,310	11.23		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,419.98000	4.41998	4,541,460	12.96		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			909.20000	0.90920	836,310	12.96		0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put			4,751.10000	4.75110	4,599,780	11.28		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,319.57000	1.31957	1,366,330	11.29		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,720.02000	4.72002	4,569,120	11.29		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,333.69000	1.33369	1,380,880	11.29		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	04/05/2023	Bond Future	10.75	Put		4,688.85000	4.68885	4,538,380	11.29	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,305.34000	1.30534	1,351,680	11.28	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,018.03000	3.01803	3,106,370	10.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,160.57000	3.16057	3,047,420	10.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,040.78000	3.04078	3,129,540	10.79	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,141.42000	3.14142	3,028,690	10.79	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,063.30000	3.06330	3,152,490	10.80	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,122.08000	3.12208	3,009,780	10.80	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,420.69000	4.42069	4,281,170	8.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,644.68000	1.64468	1,709,870	8.71	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,474.66000	4.47466	4,334,240	8.71	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,660.26000	1.66026	1,725,900	8.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,447.62000	4.44762	4,307,650	8.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,675.92000	1.67592	1,742,010	8.72	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											1,456,316,923.31	18,241	70,07
R214	On	03/11/2022	Bond Future			11.79208	61.84650	11.83410	61.63468	16.60	0.00	0	16,4
R214	On	02/02/2023	Bond Future			11.92328	62.99660	11.96661	62.78204	17.60	0.00	0	70,9
R214	On	04/05/2023	Bond Future			12.03106	60.98016	12.07580	60.76175	18.21	0.00	0	
R214	On	03/08/2023	Bond Future			12.13574	62.25879	12.18202	62.03601	16.82	0.00	0	
R214	On	02/11/2023	Bond Future			12.24626	60.26997	12.29417	60.04260	15.74	0.00	0	
Total R214 Future											0.00	0	87,42
R214	On	03/11/2022	Bond Future	11.34	Call		158.63000	0.15863	148,610	15.80	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,725.38000	2.72538	2,503,540	15.80	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		166.41000	0.16641	156,460	15.82	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,679.53000	2.67953	2,457,760	15.82	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		174.47000	0.17447	164,620	15.84	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,634.02000	2.63402	2,412,350	15.84	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		687.90000	0.68790	713,510	16.19	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,386.02000	5.38602	5,197,070	16.19	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		700.25000	0.70025	726,320	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,342.85000	5.34285	5,154,360	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		712.76000	0.71276	739,280	16.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,299.90000	5.29990	5,111,860	16.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		725.40000	0.72540	752,400	16.23	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put		5,257.16000	5.25716	5,069,600	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,003.00000	2.00300	2,071,590	17.24	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put		2,834.68000	2.83468	2,688,710	17.24	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		5,365.60000	5.36560	5,202,640	17.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/05/2023	Bond Future	11.37	Call		1,732.57000	1.73257	1,788,500	17.34	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,330.27000	5.33027	5,167,790	17.34	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,750.73000	1.75073	1,807,150	17.35	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		5,295.11000	5.29511	5,133,120	17.35	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,714.51000	1.71451	1,769,960	17.33	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,674.25000	3.67425	3,772,180	17.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,876.47000	3.87647	3,751,620	17.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,699.41000	3.69941	3,797,800	17.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,853.40000	3.85340	3,729,010	17.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,724.87000	3.72487	3,823,700	17.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,830.70000	3.83070	3,706,750	17.04	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		6,210.58000	6.21058	6,052,830	15.00	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,064.62000	2.06462	2,133,350	14.99	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,280.60000	6.28060	6,121,960	14.99	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,082.19000	2.08219	2,151,370	15.00	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,245.52000	6.24552	6,087,330	15.00	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,099.84000	2.09984	2,169,460	15.00	0.00	0	
Total R214 Option											0.00	0	3,20
Total For R214											0.00	0	90,62
Total for Bond											8,910,284,305.15	104,722	1,809,58
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	

Contract 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 ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 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 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			809.90100	809.90100	807.58500	807.58500				1,101,465,360.00	136	14
GOVI On 02/02/2023 GOVI			824.93200	824.93200	822.61900	822.61900				2,177,820,480.00	264	70
GOVI On 04/05/2023 GOVI			841.70600	841.70600	839.36700	839.36700				0.00	0	
GOVI On 03/08/2023 GOVI			859.32500	859.32500	856.94700	856.94700				0.00	0	
GOVI On 02/11/2023 GOVI			877.41700	877.41700	874.99200	874.99200				0.00	0	
Total GOVI Future										3,279,285,840.00	400	85
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			128,250.00000	12.82500	105,090,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			128,350.00000	12.83500	105,190,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			128,450.00000	12.84500	105,290,000			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			282,210.00000	28.22100	259,080,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			282,010.00000	28.20100	258,880,000			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			282,110.00000	28.21100	258,980,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			135,030.00000	13.50300	111,640,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			135,130.00000	13.51300	111,740,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			134,930.00000	13.49300	111,540,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			197,270.00000	19.72700	221,050,000		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			197,170.00000	19.71700	220,950,000		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			197,370.00000	19.73700	221,150,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			108,080.00000	10.80800	83,830,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			108,180.00000	10.81800	83,930,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			108,280.00000	10.82800	84,030,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI											3,279,285,840.00	400	85	
Total for GOVI											3,279,285,840.00	400	85	
AL37	On	03/11/2022	Index Future			826.75100	826.75100	825.64000	825.64000			0.00	0	
AL37	On	02/02/2023	Index Future			842.09400	842.09400	841.01000	841.01000			0.00	0	
AL37	On	04/05/2023	Index Future			859.21700	859.21700	858.13300	858.13300			0.00	0	
AL37	On	03/08/2023	Index Future			877.20300	877.20300	876.10500	876.10500			0.00	0	
AL37	On	02/11/2023	Index Future			895.67100	895.67100	894.55400	894.55400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37											0.00	0		
AL7T	On	03/11/2022	Index Future			936.86900	936.86900	934.33900	934.33900			0.00	0	
AL7T	On	02/02/2023	Index Future			954.25600	954.25600	951.73200	951.73200			0.00	0	
AL7T	On	04/05/2023	Index Future			973.65900	973.65900	971.10900	971.10900			0.00	0	
AL7T	On	03/08/2023	Index Future			994.04100	994.04100	991.44800	991.44800			0.00	0	
AL7T	On	02/11/2023	Index Future			1,014.96900	1,014.96900	1,012.32500	1,012.32500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T											0.00	0		
ALBI	On	03/11/2022	Index Future			821.52200	821.52200	819.19100	819.19100			0.00	0	10
ALBI	On	02/02/2023	Index Future			836.76800	836.76800	834.44000	834.44000			0.00	0	
ALBI	On	04/05/2023	Index Future			853.78300	853.78300	851.42900	851.42900			0.00	0	
ALBI	On	03/08/2023	Index Future			871.65500	871.65500	869.26100	869.26100			0.00	0	
ALBI	On	02/11/2023	Index Future			890.00700	890.00700	887.56600	887.56600			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	12
Total For ALBI										0.00	0	12
IGOV On 03/11/2022 Index Future			317.70400	317.70400	317.39200	317.39200				924,518,640.00	291	4
IGOV On 02/02/2023 Index Future			323.67900	323.67900	323.37900	323.37900				941,905,890.00	291	29
IGOV On 04/05/2023 Index Future			330.33700	330.33700	330.03900	330.03900				0.00	0	
IGOV On 03/08/2023 Index Future			337.32800	337.32800	337.02700	337.02700				0.00	0	
IGOV On 02/11/2023 Index Future			344.50300	344.50300	344.19700	344.19700				0.00	0	
Total IGOV Future										1,866,424,530.00	582	70
Total For IGOV										1,866,424,530.00	582	70
Total for Index										1,866,424,530.00	582	82
JIBAR f On 19/10/2022 Jibar Future			6.46500	93.53500	6.46500	93.53500				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.54000	93.46000	6.55000	93.45000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.34500	92.65500	7.36500	92.63500				0.00	0	6
JIBAR f On 18/01/2023 Jibar Future			7.40000	92.60000	7.41000	92.59000				0.00	0	
JIBAR f On 15/02/2023 Jibar Future			7.88000	92.12000	7.90000	92.10000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.91500	92.08500	7.94500	92.05500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.23000	91.77000	8.23000	91.77000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.28000	91.72000	8.28500	91.71500				0.00	0	7
JIBAR f On 20/12/2023 Jibar Future			8.33500	91.66500	8.34500	91.65500				0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			8.34000	91.66000	8.35000	91.65000				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.31000	91.69000	8.31000	91.69000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.39000	91.61000	8.40000	91.60000				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 :										14,055,994,675.15	105,704	1,811,66
ABCPI On 07/12/2023 Spot Bond			3.69700	329.98776	3.69700	329.79282				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.63284				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.50131				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.24000	101.14684	10.24000	101.11924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.39000	86.86440	12.39000	86.83587				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.97759				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.56110				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.40898				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.25410				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.22614				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.36489				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.07672				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.30078				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.33700				0.00	0	400,000,00
Total ABFN28 SPOT										0.00	0	400,000,00
Total For ABFN28										0.00	0	400,000,00
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.54347				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.81316				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.57698				0.00	1,040,000,000	520,000,000
Total ABFN32 SPOT										0.00	1,040,000,000	520,000,000
Total For ABFN32										0.00	1,040,000,000	520,000,000
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.79357				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.85562				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.98161				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.55147				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.70719				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.59168				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.22341				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.01716				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.01852				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.50496				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract 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 ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.02902				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.97792				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.46874				0.00	4,000,000,000	2,000,000,000
Total ABFN49 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ABFN49										0.00	4,000,000,000	2,000,000,000
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.23309				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.29564				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.27174				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.19038				0.00	0	100,000,000
Total ABFN53 SPOT										0.00	0	100,000,000
Total For ABFN53										0.00	0	100,000,000
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.22219				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.24876				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.47012				0.00	4,000,000,000	5,170,000,000
Total ABGN01 SPOT										0.00	4,000,000,000	5,170,000,000
Total For ABGN01										0.00	4,000,000,000	5,170,000,000
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.43872				0.00	1,000,000,000	1,000,000,000
Total ABGN02 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABGN02										0.00	1,000,000,000	1,000,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.49081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.45621				0.00	0	1,000,000,00
Total ABJ01 SPOT										0.00	0	1,000,000,00
Total For ABJ01										0.00	0	1,000,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.75142				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.95018				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.47755				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.49862				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.60000	7.60000	7.60000	155.55650				0.00	0	400,000,00
Total ABKI04 SPOT										0.00	0	400,000,00
Total For ABKI04										0.00	0	400,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	50.98737	100.00000	50.84831				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.33000	3.33000	3.33000	164.04959				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.98000	3.98000	3.98000	215.90770				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	236.28699				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.83000	8.83000	8.83000	100.66059				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.15500	9.15500	9.15500	107.99479				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.36000	104.41927	7.36000	104.39832				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.40000	107.15699	9.40000	107.13025				0.00	0	4,900,000,00
Total ABS16 SPOT										0.00	0	4,900,000,00
Total For ABS16										0.00	0	4,900,000,00
ABS17 On 11/11/2027 Spot Bond			9.56500	108.88273	9.56500	108.85508				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.80000	102.44496	7.80000	102.42331				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.73000	97.97586	9.73000	97.95015				0.00	0	21,070,000,00
Total ABS7 SPOT										0.00	0	21,070,000,00
Total For ABS7										0.00	0	21,070,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.48675	100.00000	13.45657				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.40000	331.04099	3.40000	330.84807				0.00	0	650,000,00
Total ABSI2 SPOT										0.00	0	650,000,00
Total For ABSI2										0.00	0	650,000,00
ABX01 On 10/07/2024 Spot Bond			12.03000	12.03000	12.03000	101.29095				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.59648				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.58082				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.59298				0.00	0	
Total ACL201 SPOT										0.00	0	

Contract 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 ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.59298				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	203.26517				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	206.54819				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.55451				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.01994				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.11148				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.32153				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.07443				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.28975				0.00	440,000,000	220,000,000
Total AGL02 SPOT										0.00	440,000,000	220,000,000
Total For AGL02										0.00	440,000,000	220,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	101.83020				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.63401				0.00	0	400,000,000
Total AGLG01 SPOT										0.00	0	400,000,000
Total For AGLG01										0.00	0	400,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	102.90496				0.00	0	561,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT01 SPOT										0.00	0	561,900,00
Total For AGT01										0.00	0	561,900,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.32614				0.00	0	402,800,00
Total AGT02 SPOT										0.00	0	402,800,00
Total For AGT02										0.00	0	402,800,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.37395				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.48476				0.00	800,000,000	400,000,00
Total AGT04 SPOT										0.00	800,000,000	400,000,00
Total For AGT04										0.00	800,000,000	400,000,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.02063				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.02098				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.45500	96.61681	9.45500	96.59256				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.02174				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.02429				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.02745				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.01926				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.12721				0.00	700,000,000	175,000,00
Total AHF5A2 SPOT										0.00	700,000,000	175,000,00
Total For AHF5A2										0.00	700,000,000	175,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond			9.35500	101.98247	9.35500	101.95714				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.27266				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.17459				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.23774				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.99430				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.63120				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.07382				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.17447				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.23760				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.67886				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.23481				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.30898				0.00	0	
Total AHF7A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.20603				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B:On 21/08/2025 Spot Bond					0.00000	101.18236				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.26914				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C:On 21/08/2025 Spot Bond					0.00000	101.23917				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.22306				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D:On 21/08/2025 Spot Bond					0.00000	101.72604				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.22000	101.43820	8.22000	107.24175				0.00	0	12,708,000,00
Total AIR02 SPOT										0.00	0	12,708,000,00
Total For AIR02										0.00	0	12,708,000,00
AIR04 On 29/05/2024 Spot Bond			10.07000	102.40971	10.07000	102.38237				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.25000	88.59844	13.25000	88.56755				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.16000	193.06580	6.16000	196.91169				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.54684				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.88856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.62492				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.73915				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.33014				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.37000	251.61864	5.37000	251.45872				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.98000	217.39556	5.98000	217.25392				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.85000	206.88490	4.85000	206.75613				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.41000	114.29551	5.41000	114.22284				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.64556				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.63227				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.51655				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.32689				0.00	527,600,000	131,900,000
Total ASN278 SPOT										0.00	527,600,000	131,900,000
Total For ASN278										0.00	527,600,000	131,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN279 On 20/08/2048 Spot Bond					0.00000	101.19353				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	101.17143				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.70466				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.54179				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.54979				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.21236				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN318 On 31/03/2029 Spot Bond			4.97500	4.97500	4.97500	111.88732				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.54500	5.54500	5.54500	102.68351				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.66021				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.73969				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	101.46659				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	100.07023				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			5.52000	112.80204	5.52000	112.72998				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.55759				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.13167				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.68739				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.53796				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.53796				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.99177				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.79492				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.68491				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.12946				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.61929				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.63245				0.00	0	

Contract 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	100.63245				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.73328				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.86408				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.09555				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.54960				0.00	528,800,000	132,200,000
Total ASN399 SPOT										0.00	528,800,000	132,200,000
Total For ASN399										0.00	528,800,000	132,200,000
ASN399 On 20/12/2024 Spot Bond					0.00000	100.53006				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.60850				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.82940				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	103.61918				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.47532				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	100.48757				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.63121				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.89169				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	100.55978				0.00	23,980,000,002	23,980,000,00
Total ASN459 SPOT										0.00	23,980,000,002	23,980,000,00
Total For ASN459										0.00	23,980,000,002	23,980,000,00
ASN46(On 17/07/2023 Spot Bond					0.00000	100.04078				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.04105				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.81500	9.81500	9.81500	101.84918				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.49500	11.49500	11.49500	100.48057				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.75848				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.73038				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.18668				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.74675				0.00	0	300,000,00
Total ASN480 SPOT										0.00	0	300,000,00

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 ASN480										0.00	0	300,000.00
ASN480 On 25/08/2025 Spot Bond					0.00000	113.81064				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			11.28000	11.28000	11.28000	100.09321				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.13832				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.58471				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.58471				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	100.54329				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	1,300.00
ASN507 On 21/12/2026 Spot Bond			10.85000	96.87340	10.85000	96.84544				0.00	0	
Total ASN508 SPOT										0.00	0	1,300.00
Total For ASN508										0.00	0	1,300.00
ASN508 On 21/12/2026 Spot Bond			10.03000	96.50197	10.03000	96.47617				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.58000	95.40831	10.58000	95.38143				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.58000	95.40831	10.58000	95.38143				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2024 Spot Bond			9.15500	101.88943	9.15500	101.86466				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.10500	102.30878	11.10500	102.27874				0.00	0	

Contract 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	
ASN530 On 31/07/2024 Spot Bond			11.05500	102.29807	11.05500	102.26815				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.55500	102.21364	10.55500	102.18507				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.55500	102.21364	10.55500	102.18507				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.40128				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.63249				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN540 On 28/11/2022 Spot Bond					0.00000	98.92812				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN540 On 31/07/2023 Spot Bond			11.19000	101.86840	11.19000	101.83827				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN550 On 31/01/2024 Spot Bond			11.28000	100.63634	11.28000	101.29806				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN550 On 31/01/2024 Spot Bond			11.14000	101.60080	11.14000	101.57088				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	102.97730				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	99.88545				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	100.86880				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.56465				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.51445				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.67857				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.59937				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.32932				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.64000	101.83963	9.64000	101.81345				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.19999				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.04374				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	99.89896				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	99.89012				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.20216				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 Intere
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.67791				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.90215				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.54880				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.43380				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.55146				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.28812				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.74793				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.52647				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.19802				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.38535				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.60074				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.65208				0.00	0	

Contract 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	100.97277				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	101.87391				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.77826				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.20617				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.50531				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.04472				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.32579				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.44326				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.48694				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.62783				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.65130				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	101.20139				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.58123				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.50327				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.67819				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.82263				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.00881				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.89203				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.57302				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.57694				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.98344				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.49691				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.86518				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	101.40860				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71 On 31/03/2032 Spot Bond					0.00000	100.51040				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71 On 15/09/2033 Spot Bond					0.00000	100.84329				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71 On 30/09/2024 Spot Bond					0.00000	100.41050				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72 On 12/06/2024 Spot Bond					0.00000	100.73315				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73 On 05/06/2023 Spot Bond					0.00000	100.91307				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73 On 31/07/2026 Spot Bond					0.00000	101.77300				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	101.10568				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	100.50910				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.55343				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.56127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.54542				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.69717				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.68523				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.65126				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.28384	10.28384	10.28384	104.13147				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.84346				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.65000	10.65000	10.65000	101.65840				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	101.88060				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	101.68641				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.68859				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	99.86859				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	100.49085				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.34225				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.37932				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.19643				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.66509				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	94.28851				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.20518				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.23817				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.23769				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.04259				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.02835				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.02835				0.00	0	
Total ASN833 SPOT										0.00	0	

Contract 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 ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	101.88071				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.61198				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.95659				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.95686				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	99.95686				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	99.88704				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	100.60657				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	99.86203				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	99.86109				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	99.85827				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.70488				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.70647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.55353				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.56936				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.10575				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	99.99973				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	99.73042				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	102.45757				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	104.50422				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.77264				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.77264				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.65871				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	

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 14/06/2027 Spot Bond					0.00000	100.65787				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.65787				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.49629				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.51742				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.65537				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.64754				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.66343				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.81328				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.02254				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.50970				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.69328				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.73000	104.75458	11.73000	102.34417				0.00	0	
Total ASN889 SPOT										0.00	0	

Contract 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 ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.63971				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.30164				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.54560				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.96586				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.82159				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.76037				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.74239				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.66724				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.67911				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.69363				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.70428				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.55172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	100.48124				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.39898				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 06/02/2023 Spot Bond					0.00000	100.27118				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN935 On 20/12/2027 Spot Bond					0.00000	100.57489				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.20856				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.18250				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total ASN940 SPOT										0.00	0	20,000,000.00
Total For ASN940										0.00	0	20,000,000.00
ASN940 On 20/06/2027 Spot Bond					0.00000	100.45732				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.99167				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.48260				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.74000	98.64171	7.74000	98.62113				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW34 On 09/10/2023 Spot Bond					0.00000	101.15584				0.00	0	650,000,00
Total BAW34 SPOT										0.00	0	650,000,00
Total For BAW34										0.00	0	650,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.87546				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.15266				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.34439				0.00	3,800,000,000	1,900,000,00
Total BAW38 SPOT										0.00	3,800,000,000	1,900,000,00
Total For BAW38										0.00	3,800,000,000	1,900,000,00
BAWGL On 22/08/2025 Spot Bond					0.00000	101.08091				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.10923				0.00	0	300,000,00
Total BAWGL2 SPOT										0.00	0	300,000,00
Total For BAWGL2										0.00	0	300,000,00
BAYA7 On 31/03/2026 Spot Bond			12.48000	12.48000	12.48000	99.79839				0.00	0	3,200,000,00
Total BAYA72 SPOT										0.00	0	3,200,000,00
Total For BAYA72										0.00	0	3,200,000,00
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.78209				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.65039				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.95244				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.73588				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	100.77213				0.00	0	
Total BAYA82 SPOT										0.00	0	

Contract 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 BAYA82										0.00	0	
BAYA8 ⁸ On 31/12/2023 Spot Bond					0.00000	100.59751				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 ⁵ On 31/03/2023 Spot Bond					0.00000	100.60325				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA8 ⁶ On 31/03/2024 Spot Bond					0.00000	100.72908				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 ⁷ On 31/03/2024 Spot Bond					0.00000	103.11943				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8 ⁸ On 30/06/2024 Spot Bond					0.00000	98.61326				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 ⁰ On 30/06/2024 Spot Bond					0.00000	100.72177				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 ⁰ On 30/06/2023 Spot Bond					0.00000	100.56044				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 ¹ On 30/09/2024 Spot Bond					0.00000	100.57264				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 ² On 30/09/2024 Spot Bond					0.00000	100.55993				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 ³ On 30/06/2025 Spot Bond					0.00000	101.46201				0.00	1,720,000,000	860,000,000
Total BAYA94 SPOT										0.00	1,720,000,000	860,000,000
Total For BAYA94										0.00	1,720,000,000	860,000,000
BAYA9 ⁴ On 30/06/2025 Spot Bond					0.00000	100.55500				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9 ⁵ On 30/09/2025 Spot Bond					0.00000	99.69980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.59866				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.59775				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	100.58027				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.66104				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.87304				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.67407				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.08105				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.66141				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.65659				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.66104				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	100.66141				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BD0302 On 18/04/2028 Spot Bond			9.58500	9.58500	9.58500	93.87284				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.72053				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.01945				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.81412				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.81912				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.58490				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.67386				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.70488				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.64031				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.72592				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.42308				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.66740				0.00	0	
Total BID10 SPOT										0.00	0	

Contract 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 BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.26000	105.45655	8.26000	105.43336				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.05755				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.81747				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.18474				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.49097				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.50278				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.88551				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.17606				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.10400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	84.88500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.17500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	40.45200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 10/11/2022 Spot Bond					0.00000	101.21619				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.42889				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.13523				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.13811				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.07844				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.39273				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.29444				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.48057				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.52263				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.23649				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 03/11/2022 Spot Bond					0.00000	101.38590				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	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.47089				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.83576				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.40488				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.27382				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.08000	106.29088	9.08000	106.26510				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.38000	107.43291	9.38000	107.40600				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.93000	103.63171	9.93000	103.60397				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.97000	10.97000	10.97000	99.66486				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.13244				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.28684				0.00	0	
Total CGR46 SPOT										0.00	0	

Contract 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 CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.36264				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.85971				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.85281				0.00	300,000,000	150,000,000
Total CGR51 SPOT										0.00	300,000,000	150,000,000
Total For CGR51										0.00	300,000,000	150,000,000
CGR52 On 30/06/2025 Spot Bond					0.00000	100.56218				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.99996	4.77000	101.44800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.27700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.53389				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.27500	102.51530	9.27500	102.48963				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	106.63998	8.70700	104.47100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.88662				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.44876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			11.57000	99.55499	11.57000	99.52407				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	110.81173	6.50000	102.58200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	102.03900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 14/11/2022 Spot Bond					0.00000	101.37298				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.36412				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			6.03000	154.77042	6.03000	154.66949				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.14000	147.90302	8.14000	147.79838				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond					0.00000	101.41680				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 04/09/2024 Spot Bond			8.92000	103.20289	8.92000	103.17801				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.29935				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2024 Spot Bond					0.00000	100.19960				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN504 On 11/10/2024 Spot Bond					0.00000	99.82845				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	99.89356				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.66117				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.60034				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.66433				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.43000	99.71506	10.43000	104.67597				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.18954				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.70314				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.99897				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.70658				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.11939				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	99.96857				0.00	0	
Total CLN526 SPOT										0.00	0	

Contract 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 CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.93254				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.20961				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.70314				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.58912				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.02274				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.81000	101.54185	10.81000	101.51280				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.58185				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.86808				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.04999				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	145.45700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.21341				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.28000	100.79861	10.28000	100.77116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.33000	100.02244	10.33000	99.99462				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.42000	103.76372	10.42000	103.73509				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.47000	10.47000	10.47000	307.01315				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 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	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.39941				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.38734				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.15295				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.05396				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	137.45200				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.46157				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.78000	102.83765	10.78000	102.81950				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.28000	104.12240	10.28000	104.09405				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.75482				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.21620				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.38457				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.87605				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.39575				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.51000	102.99436	10.51000	102.96569				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.44293				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.40140				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.64617				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.63601				0.00	0	200,000,00
Total CLN577 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN577										0.00	0	200,000,00
CLN577 On 18/04/2026 Spot Bond					0.00000	100.02184				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.39182				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.44538				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.71731				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.02227				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.22954				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.96670				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.22804				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.56505				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.57871				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.41273				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.45000	154.81915	4.45000	124.42301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.46608				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.62452				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.13774				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.75000	9.75000	9.75000	102.57121				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.37673				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.66302				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.56505				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.56505				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.45500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.33500	9.33500	9.33500	100.80288				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.45466				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2024 Spot Bond					0.00000	100.56780				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.64961				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.04520				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.16458				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.91000	104.10344	9.91000	104.07594				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	99.89236				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.77372				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.81488				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.17637				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	92.71200				0.00	0	
Total CLN616 SPOT										0.00	0	

Contract 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 CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.14154				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.68338				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.99113				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.65319				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.65366				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.48000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.81929				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.57000	102.43918	7.57000	102.41835				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.38056				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.29745				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.33000	59.11095	13.33000	78.05754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.11356				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.98000	98.05215	10.98000	98.02367				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.37558				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.12496				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.25031				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.44710				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.85651				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.12705				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.37060				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.51133				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.47013				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 17/10/2023 Spot Bond					0.00000	100.04143				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.13178				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.55605				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.92331				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.55687				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.49178				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.97803				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.37060				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.15466				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.37060				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	95.49500				0.00	0	
Total CLN655 SPOT										0.00	0	

Contract 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 CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.64776				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.51865				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.02677				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.34500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.19300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	113.69900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	139.50800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.15059				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.41034				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.58950				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.44692				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.85284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.05581				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.48671				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.95264	158.42937	4.95264	128.67102				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.95264	158.42937	4.95264	128.67186				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.51159				0.00	1,660,000,000	830,000,000
Total CLN676 SPOT										0.00	1,660,000,000	830,000,000
Total For CLN676										0.00	1,660,000,000	830,000,000
CLN677 On 19/08/2025 Spot Bond					0.00000	101.57790				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.53631				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.04891				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.41681				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.76358				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.51679				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	100.52893				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.59826				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.61197				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.61175				0.00	1,800,000,000	900,000,000
Total CLN688 SPOT										0.00	1,800,000,000	900,000,000
Total For CLN688										0.00	1,800,000,000	900,000,000
CLN690 On 21/12/2026 Spot Bond					0.00000	102.93575				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.55461				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.54789				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.63011				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	85.84325				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	84.33575				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.79176				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.88915				0.00	0	
Total CLN700 SPOT										0.00	0	

Contract 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 CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.29244				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.23623				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.73274				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.40381				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.61104				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.32725				0.00	400,000,000	200,000,000
Total CLN708 SPOT										0.00	400,000,000	200,000,000
Total For CLN708										0.00	400,000,000	200,000,000
CLN708 On 26/08/2025 Spot Bond					0.00000	100.53692				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.82617				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.06832				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.61347				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.24828				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.53995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.53995				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.53995				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	81.86813				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.62781				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	80.86848				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	81.18986				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.85132				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	81.89781				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.50287				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.50287				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.50287				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	100.51044				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.51044				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.51044				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	84.38837				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	85.42292				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	86.05920				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.54764				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.63785				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	95.19818				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.92187				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.17100				0.00	1,000,000,000	500,000,000
Total CLN738 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN738										0.00	1,000,000,000	500,000,000
CLN739 On 20/06/2026 Spot Bond					0.00000	104.46900				0.00	0	
Total CLN739 SPOT										0.00	0	

Contract 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 CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.90965				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.35401				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.52516				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.62004				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.96300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	102.08347				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.14881				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.54782				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.85901				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.67801				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.35737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.59219				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.01029				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.61043				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.58659				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	99.89463				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN763 On 12/02/2025 Spot Bond					0.00000	101.42925				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	99.92054				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.61550				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.59219				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.65211				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	105.28740				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.04018				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.28626				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.72244				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.11097				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.91633				0.00	0	
Total CLN774 SPOT										0.00	0	

Contract 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 CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.35000	7.35000	7.35000	119.56659				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.03926				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.22528				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.65405				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.66483				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	101.73483				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.86976				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.71877				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.74250				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.49628				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.48707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.49628				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.38637				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.21904				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.86993				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.67100				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.86993				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.87894				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.86993				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.49635				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.86993				0.00	0	900,000,00
Total CLN797 SPOT										0.00	0	900,000,00
Total For CLN797										0.00	0	900,000,00
CLN797 On 31/01/2024 Spot Bond					0.00000	101.87008				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	101.88041				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.88041				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.11232				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.15723				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	101.67131				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	99.99133				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.89133				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.11911				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.74034				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.50601				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.58500	93.89698	9.58500	93.87284				0.00	0	
Total CLN81 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.50968				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	99.95132				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.86993				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.87015				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.89133				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.65407				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.86993				0.00	1,800,000,000	900,000,000
Total CLN819 SPOT										0.00	1,800,000,000	900,000,000
Total For CLN819										0.00	1,800,000,000	900,000,000
CLN819 On 31/07/2025 Spot Bond					0.00000	101.87015				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.49635				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	101.87015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.87015				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.86982				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.87015				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.05663				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.86993				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	104.05516				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.87555				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.86982				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.97000	9.97000	9.97000	100.45153				0.00	0	900,000,00
Total CLN833 SPOT										0.00	0	900,000,00
Total For CLN833										0.00	0	900,000,00
CLN833 On 31/08/2025 Spot Bond					0.00000	101.10560				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.10575				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	101.10576				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.10566				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.49635				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.54804				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.46796				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.39600				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.85400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.39600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.79763				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.64014				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	99.63745				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.49635				0.00	0	
Total CLN847 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.49635				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.49599				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	102.01042				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.65029				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.55353				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.58646				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.63580				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.65145				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.69059				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	103.02384				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	83.85125				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.97552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.59272				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.54569				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.77587				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	106.40872				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	94.97700				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.65100				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	102.35863				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.72227				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.61106				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.63250				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.62172				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.23510				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	101.10560				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.56529				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.07706				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	102.04681				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	99.90299				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	101.32474				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.37673				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.37458				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.88761				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	101.25631				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.64774				0.00	0	
Total CLN883 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.43493				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.43493				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.25530				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.40495				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.59000	5.59000	5.59000	121.33221				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.53474				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.48213				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.42544				0.00	0	900,000,00
Total CLN893 SPOT										0.00	0	900,000,00
Total For CLN893										0.00	0	900,000,00
CLN893 On 20/12/2025 Spot Bond					0.00000	100.39735				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.40698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.34557				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.29443				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.89000	105.91264	9.89000	105.88472				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.55000	103.44142	11.55000	103.40968				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.98000	102.50282	10.98000	102.47289				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.35500	100.31280	9.35500	100.28814				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.34000	88.56365	13.34000	88.53223				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.93000	93.59912	11.93000	93.56948				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.85151				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.11292				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond					0.00000	102.23710				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.68000	10.68000	10.68000	103.86935				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.03526				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.39050				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.60882				0.00	0	1,700,000,00
Total DSY06 SPOT										0.00	0	1,700,000,00
Total For DSY06										0.00	0	1,700,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.14283				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.51974				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.44255				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.55502				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.57009				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.87000	102.13708	7.87000	102.11566				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	77.42424	100.00000	77.26814				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	77.42424	100.00000	77.26814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.44000	101.93929	9.44000	101.91374				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	101.63314	9.69000	101.60701				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.63314	9.69000	101.60701				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.88000	97.07698	10.88000	97.04903				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.17000	92.73964	12.17000	92.70987			2,360,980,000,000.00		194,000,000	97,000,000
Total DV29 SPOT									2,360,980,000,000.00		194,000,000	97,000,000
Total For DV29									2,360,980,000,000.00		194,000,000	97,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	101.70114	10.10000	101.67392			0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.70114	10.10000	101.67392			0.00		0	
Total DV29/R213 SPOT									0.00		0	
Total For DV29/R213									0.00		0	
DVF22 On 24/10/2022 Spot Bond					0.00000	99.89826			0.00		0	
Total DVF22C SPOT									0.00		0	
Total For DVF22C									0.00		0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.97189			0.00		0	10,000,000,000
Total DVF24 SPOT									0.00		0	10,000,000,000
Total For DVF24									0.00		0	10,000,000,000
DVF25 On 02/04/2024 Spot Bond					0.00000	99.53540			0.00		0	
Total DVF25 SPOT									0.00		0	
Total For DVF25									0.00		0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.09074			0.00		0	
Total DVF26 SPOT									0.00		0	
Total For DVF26									0.00		0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.11410			0.00		0	
Total DVF27 SPOT									0.00		0	
Total For DVF27									0.00		0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.66879			0.00		0	4,100,000,000

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 DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB21 On 31/05/2024 Spot Bond					0.00000	99.75572				0.00	70,000,000	70,000.00
Total DVFB25 SPOT										0.00	70,000,000	70,000.00
Total For DVFB25										0.00	70,000,000	70,000.00
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.22821				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	101.49234				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	99.90449				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	101.55479				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	102.04717				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.51532				0.00	0	1,500,000.00
Total DVFB31 SPOT										0.00	0	1,500,000.00
Total For DVFB31										0.00	0	1,500,000.00
DVFC21 On 15/12/2026 Spot Bond					0.00000	100.70122				0.00	109,000,000	109,000.00
Total DVFC26 SPOT										0.00	109,000,000	109,000.00
Total For DVFC26										0.00	109,000,000	109,000.00
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.72411				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.83000	102.41819	8.83000	102.39375				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.63000	115.02840	5.63000	114.95432				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.41000	101.75533	5.41000	101.69064				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	147.48224	2.25000	147.40090				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.24000	159.00003	4.24000	158.90390				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.20500	144.38828	4.20500	144.30112				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.21000	139.30698	4.21000	139.22287				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.45000	118.37598	5.45000	118.30053				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.38000	104.28469	5.38000	104.21848				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	147.48224	2.25000	147.40090				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	163.46035				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	160.80507				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	150.51136				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	124.93988				0.00	0	
Total ELN006 SPOT										0.00	0	

Contract 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 ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	124.07888				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	120.82619				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.32030				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	108.03145				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	109.74387				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	90.80963				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	91.02452				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	97.39503				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	100.13337				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.16906				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	98.37282				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.99000	103.30537	10.99000	103.27534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.07000	13.07000	13.07000	95.33461				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.12000	13.12000	13.12000	93.67236				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			11.08000	11.08000	11.08000	102.19460				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.08000	11.08000	11.08000	101.68689				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.05000	13.05000	13.05000	97.07440				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.31500	12.31500	12.31500	98.88293				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.55000	15.55000	15.55000	92.40390				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.22283				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.76926				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.66205				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.41505				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.94117				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.03089				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.80902				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.64184				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.81783				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.33079				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.59922				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.28786				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.30650				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.71071				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.62205				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.48968				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract 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 EQT007									0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.20246			0.00	0	
Total EQT008 SPOT									0.00	0	
Total For EQT008									0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	101.25797			0.00	0	
Total EQT009 SPOT									0.00	0	
Total For EQT009									0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.48155			0.00	0	1,000,000.00
Total EQT010 SPOT									0.00	0	1,000,000.00
Total For EQT010									0.00	0	1,000,000.00
ERS3B On 17/05/2025 Spot Bond					0.00000	101.27031			0.00	0	
Total ERS3B8 SPOT									0.00	0	
Total For ERS3B8									0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.32195			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.29603			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.34768			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.29632			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.23601			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.28764			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.42000	102.96955	7.42000	102.94903		103,880,000,000,000.00	14,000,000,000	14,000,000,000	
Total ES23 SPOT								13,880,000,000,000.00	14,000,000,000	14,000,000,000	
Total For ES23								13,880,000,000,000.00	14,000,000,000	14,000,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.28182	10.00000	102.25453		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 ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.02000	94.17829	10.02000	94.15301				47,868,235,380,000.00	4,777,269,000	12,321,216,700
Total ES26 SPOT										17,868,235,380,000.00	4,777,269,000	12,321,216,700
Total For ES26										17,868,235,380,000.00	4,777,269,000	12,321,216,700
ES26/R On 02/04/2026 Spot Bond			7.85000	100.38148	7.85000	100.36026				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.60500	70.88900	12.64000	70.70527				46,685,804,044,000.00	3,703,752,800	3,759,249,500
Total ES33 SPOT										16,685,804,044,000.00	3,703,752,800	3,759,249,500
Total For ES33										16,685,804,044,000.00	3,703,752,800	3,759,249,500
ES33/R On 15/09/2033 Spot Bond			7.50000	100.71441	7.50000	100.69393				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.86000	68.96255	12.90000	68.73024				148,833,214,128,000.00	11,573,344,800	12,421,846,400
Total ES42 SPOT										18,833,214,128,000.00	11,573,344,800	12,421,846,400
Total For ES42										18,833,214,128,000.00	11,573,344,800	12,421,846,400
ES42/R On 25/04/2042 Spot Bond			8.50000	99.88634	8.50000	99.86362				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.04000	12.04000	12.04000	100.26681				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.59000	14.59000	14.59000	95.14248				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.87597				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.41753				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.12713				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.31793				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.73843				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.95578				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.88446				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.63891				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.14058				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.20381				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.21963				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	101.36623				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.28193				0.00	0	981,308,00
Total FRB24 SPOT										0.00	0	981,308,00
Total For FRB24										0.00	0	981,308,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.41055				0.00	0	101,000,00
Total FRB25 SPOT										0.00	0	101,000,00

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 FRB25										0.00	0	101,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.84492				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.66000	105.43530	9.66000	105.40812				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.15542				0.00	191,000,000	95,500,00
Total FRB28 SPOT										0.00	191,000,000	95,500,00
Total For FRB28										0.00	191,000,000	95,500,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.62555				0.00	0	2,000,000,00
Total FRB29 SPOT										0.00	0	2,000,000,00
Total For FRB29										0.00	0	2,000,000,00
FRB30 On 19/04/2026 Spot Bond			9.58000	95.87029	9.58000	95.84565				0.00	0	1,300,00
Total FRB30 SPOT										0.00	0	1,300,00
Total For FRB30										0.00	0	1,300,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.85221				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.49471				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.50311				0.00	0	300,000,00
Total FRB33 SPOT										0.00	0	300,000,00
Total For FRB33										0.00	0	300,000,00
FRBI23 On 07/12/2023 Spot Bond			3.50000	330.68582	3.50000	330.49222				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.35500	3.35500	3.35500	163.95956				0.00	0	130,000,00
Total FRBI25 SPOT										0.00	0	130,000,00
Total For FRBI25										0.00	0	130,000,00
FRBI28 On 31/03/2028 Spot Bond			3.90000	216.90168	3.90000	216.77223				0.00	0	108,350,60
Total FRBI28 SPOT										0.00	0	108,350,60
Total For FRBI28										0.00	0	108,350,60
FRBI29 On 31/03/2029 Spot Bond			4.92000	4.92000	4.92000	112.25149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.33500	5.33500	5.33500	229.82771				0.00	0	10,000,00
Total FRBI33 SPOT										0.00	0	10,000,00
Total For FRBI33										0.00	0	10,000,00
FRBI46 On 31/03/2046 Spot Bond			5.49000	96.70542	5.49000	96.64359				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.48000	97.88275	5.48000	97.82034				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.08000	9.08000	9.08000	83.73773				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.14000	9.14000	9.14000	82.78596				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.63000	4.63000	4.63000	159.44780				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.35630				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.43572				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.85067				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			10.00400	10.00400	10.00400	101.91489				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.13503				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.60081				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			5.15000	5.15000	5.15000	121.54063				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.77175				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.53553				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			4.98000	4.98000	4.98000	119.37202				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.53567				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.33761				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.35532				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.95051				0.00	0	400,000,00
Total FRC299 SPOT										0.00	0	400,000,00
Total For FRC299										0.00	0	400,000,00
FRC30: On 25/04/2023 Spot Bond					0.00000	102.72550				0.00	0	
Total FRC300 SPOT										0.00	0	

Contract 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 FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.05946				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.13253				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.17116				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.01227				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.02475				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.52618				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.59126				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.63993				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	96.64946				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.68078				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.75775				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.58498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.63964				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.74789				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.59652				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.35949				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.75707				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 27/12/2022 Spot Bond					0.00000	100.96844				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.40924				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.34827				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.03392				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.02560				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 20/02/2024 Spot Bond					0.00000	101.38699				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.73998				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.53253				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.68016				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.01316				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	102.17705				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.88936				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.79983				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.03947				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	102.12202				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	102.06816				0.00	0	
Total FRC353 SPOT										0.00	0	

Contract 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 FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.95864				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.90264				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.91955				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.53230				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.91470				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.78921				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.43736				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.60589				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.63195				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.97041				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	90.31214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.10062				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	89.03913				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	89.20109				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.98652				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.97946				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	90.69113				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	102.08505				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	87.28347				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	87.12151				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.54329				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.70627				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38 On 20/12/2026 Spot Bond					0.00000	100.60442				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.22912				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.22912				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.20584				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.20584				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	101.13466				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.94168				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.04300				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.78921				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.66675				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.57746				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.57989				0.00	0	
Total FRC394 SPOT										0.00	0	

Contract 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 FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.94164				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	99.95575				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			14.85000	14.85000	14.85000	97.64529				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	99.95316				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	99.94961				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	99.99967				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			11.41000	11.41000	11.41000	99.58986				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.81160				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.81825				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			13.55000	13.55000	13.55000	103.72568				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.40500	11.40500	11.40500	101.73135				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.36402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.15476				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.76951				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.74000	11.74000	11.74000	99.35422				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.94168				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	102.09732				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.22480				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	102.18012				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.19751				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.17259				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	91.99694				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	102.09712				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC418 On 31/05/2027 Spot Bond					0.00000	101.21955				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	102.16277				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	101.94168				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.65029				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.66208				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	100.66208				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	101.13274				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	101.94157				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	100.49843				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	100.52393				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 21/06/2027 Spot Bond					0.00000	100.61128				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC429 On 31/10/2027 Spot Bond					0.00000	101.37301				0.00	0	
Total FRC429 SPOT										0.00	0	

Contract 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 FRC429										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	101.47754				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.24607				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	101.32808				0.00	1,800,000,000	900,000,000
Total FRC432 SPOT										0.00	1,800,000,000	900,000,000
Total For FRC432										0.00	1,800,000,000	900,000,000
FRC43 On 31/08/2027 Spot Bond					0.00000	101.22233				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.29548				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43 On 20/11/2026 Spot Bond					0.00000	100.99951				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	100.60448				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43 On 31/01/2030 Spot Bond			10.29500	10.29500	10.29500	100.65704				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.32896				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.33327				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44 On 31/07/2025 Spot Bond					0.00000	100.43118				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44 On 31/08/2027 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 FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.04000	107.52590	5.04000	107.45836				0.00	0	20,000,00
Total FRI33 SPOT										0.00	0	20,000,00
Total For FRI33										0.00	0	20,000,00
FRI38 On 31/01/2038 Spot Bond			5.26000	116.37031	5.26000	116.29679				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.54605				0.00	0	88,326,00
Total FRJ022 SPOT										0.00	0	88,326,00
Total For FRJ022										0.00	0	88,326,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.11404				0.00	0	183,600,00
Total FRJ23 SPOT										0.00	0	183,600,00
Total For FRJ23										0.00	0	183,600,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.73134				0.00	0	210,000,00
Total FRJ24 SPOT										0.00	0	210,000,00
Total For FRJ24										0.00	0	210,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.69468				0.00	0	190,000,00
Total FRJ25 SPOT										0.00	0	190,000,00
Total For FRJ25										0.00	0	190,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.89432				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.96992				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.39929				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.04376				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.96909				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	99.93172				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.48168				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.78800	4.78800	4.78800	104.05456				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	116.71697				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.62813				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.37000	114.84443	5.37000	114.77154				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.35000	229.67129	5.35000	229.52547				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.51000	112.93683	5.51000	112.86473				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.35000	5.35000	5.35000	229.52547				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.53000	159.89398	4.53000	159.79606				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	113.31620	3.70500	113.24929				0.00	0	
Total FRS115 SPOT										0.00	0	

Contract 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 FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.31000	115.67376	5.31000	115.60051				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.47000	227.26971	5.47000	227.12470				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.52000	226.27799	5.52000	226.13333				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.71000	162.78377	3.71000	162.68763				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.55000	225.68547	5.55000	225.54100				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.51000	112.93683	5.51000	112.86473				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.34000	212.19498	4.34000	212.06583				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.26000	103.34171	6.26000	103.27369				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.55000	209.98984	4.55000	209.86084				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.61000	209.36460	4.61000	209.23566				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.06000	215.89424	6.06000	215.75312				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.21000	103.95001	6.21000	103.88173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	112.86473				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.49000	113.20701	5.49000	113.13481				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.42000	211.35183	4.42000	211.22272				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.83000	220.24484	5.83000	220.10220				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.55000	209.98984	4.55000	209.86084				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.55000	209.98984	4.55000	209.86084				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.95100	216.35006	3.95100	216.22065				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.48000	160.06835	4.48000	159.97055				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.90000	206.37253	4.90000	206.24381				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.94000	205.96367	4.94000	205.83501				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.45000	160.17309	4.45000	160.07535				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS152 On 31/03/2028 Spot Bond			4.41500	211.40440	4.41500	211.27531				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.95000	4.95000	4.95000	205.73295				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.04492				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.66102				0.00	508,800,000	127,200,000
Total FRS180 SPOT										0.00	508,800,000	127,200,000
Total For FRS180										0.00	508,800,000	127,200,000
FRS182 On 27/09/2025 Spot Bond					0.00000	100.54095				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	151.40733				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	130.55383				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	182.34293				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	286.57513				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.40346				0.00	0	
Total FRS197 SPOT										0.00	0	

Contract 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 FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.55703				0.00	581,600,000	145,400,000
Total FRS199 SPOT										0.00	581,600,000	145,400,000
Total For FRS199										0.00	581,600,000	145,400,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.39668				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.06857				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.02626				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.20713				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	100.48294				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.53253				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.38331				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 On 31/03/2032 Spot Bond					0.00000	118.38891				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 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	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.26879				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24(On 31/03/2032 Spot Bond					0.00000	105.33782				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	101.08863				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	68.98775				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	101.15325				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	100.60118				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	99.99974				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	93.52350				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.84682				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25(On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25(On 23/01/2024 Spot Bond					0.00000	110.11118				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	100.72343				0.00	0	
Total FRS260 SPOT										0.00	0	

Contract 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 FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.16227				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.49220				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	111.98735				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.49483				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.49271				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	100.58146				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.70474				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.48714				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.51373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.92500	10.92500	10.92500	93.63057				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.92500	10.92500	10.92500	93.63057				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.77209				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.94959				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.22400	12.22400	12.22400	88.68781				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.01024				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	89.29585				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	94.06253				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	900,000,00
Total FRS297 SPOT										0.00	0	900,000,00
Total For FRS297										0.00	0	900,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29(On 09/05/2025 Spot Bond					0.00000	105.22304				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29(On 12/05/2023 Spot Bond					0.00000	101.41870				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	101.31057				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	100.30840				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30(On 30/04/2026 Spot Bond					0.00000	101.94168				0.00	1,800,000,000	900,000,000
Total FRS306 SPOT										0.00	1,800,000,000	900,000,000
Total For FRS306										0.00	1,800,000,000	900,000,000
FRS30(On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30(On 31/07/2023 Spot Bond					0.00000	101.12779				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30(On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	

Contract 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 FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			10.08000	10.08000	10.08000	101.24105				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.58944				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	102.35585				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.01000	3.01000	3.01000	332.24132				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.39000	334.66017	2.39000	334.47423				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.75000	2.75000	2.75000	333.17501				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.54218				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.21000	106.80120	5.21000	106.73389				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.84000	68.08550	4.84000	113.37162				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	163.08044				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	162.08287				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.81000	3.81000	3.81000	329.39266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.68000	7.68000	7.68000	101.06791				0.00	0	160,000,00
Total FRX23 SPOT										0.00	0	160,000,00
Total For FRX23										0.00	0	160,000,00
FRX24 On 10/12/2024 Spot Bond			8.98500	107.22034	8.98500	107.19460				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.83000	104.46748	8.83000	104.44295				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.53500	100.37266	9.53500	100.34697			302,904,066,000.00		31,767,600	5,329,866,80
Total FRX26 SPOT									302,904,066,000.00		31,767,600	5,329,866,80
Total For FRX26									302,904,066,000.00		31,767,600	5,329,866,80
FRX27 On 07/03/2027 Spot Bond			9.70000	102.90444	9.70000	102.87752			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			9.59000	104.64195	9.59000	104.61531			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			10.97000	96.10373	10.97000	96.07585			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	
FRX31 On 21/02/2031 Spot Bond			11.23500	92.28573	11.23500	92.25833			0.00		0	
Total FRX31 SPOT									0.00		0	
Total For FRX31									0.00		0	
FRX32 On 31/03/2032 Spot Bond			11.33500	95.91176	11.33500	95.88271			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			12.23000	67.93882	12.23000	67.91666			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.23126			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.07665				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.03711				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.06396				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.07186				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	99.98111				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	99.98032				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	99.97991				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.56940				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.90648				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
GH5A11 On 25/11/2022 Spot Bond					0.00000	101.02275				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A21 On 25/11/2024 Spot Bond					0.00000	101.34347				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A31 On 25/11/2026 Spot Bond					0.00000	101.02942				0.00	0	
Total GH5A31 SPOT										0.00	0	

Contract 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 GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.07727				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.40582				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.52000	117.54591	4.52000	117.47388				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.10098				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.39900	101.71551	8.39900	101.69253				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.56062				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.09000	102.72272	8.09000	102.70034				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.85673				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.85383				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.56979				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.22244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.47254				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.67510				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.10292				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.93371				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.10370				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.40504				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.82406				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.53156				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.42381				0.00	0	10,000,000,00
Total GRT38 SPOT										0.00	0	10,000,000,00
Total For GRT38										0.00	0	10,000,000,00
GRT39 On 30/04/2026 Spot Bond					0.00000	101.56366				0.00	0	6,500,000,00
Total GRT39 SPOT										0.00	0	6,500,000,00
Total For GRT39										0.00	0	6,500,000,00
GRT40 On 20/11/2022 Spot Bond					0.00000	101.06952				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT41 On 20/11/2024 Spot Bond					0.00000	101.33317				0.00	0	500,000,00
Total GRT41 SPOT										0.00	0	500,000,00
Total For GRT41										0.00	0	500,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	101.51717				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.20741				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.45629				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.18366				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.63090				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.62097				0.00	0	260,000,00
Total GRT50 SPOT										0.00	0	260,000,00
Total For GRT50										0.00	0	260,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	101.04382				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.56108				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.49635				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.32091				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.38085				0.00	0	
Total H12T21 SPOT										0.00	0	

Contract 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 H12T21									0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.37992			0.00	0	
Total H12T22 SPOT									0.00	0	
Total For H12T22									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.53248			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.94844			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.52672			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.49768			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.74915			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.67922			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB14 On 19/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total HILB14 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For HILB14									10,000,000,000,000.00	20,000,000,000	20,000,000,000
HPF12 On 31/03/2024 Spot Bond					0.00000	100.42475			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.41968			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.44263			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.62000	330.26034	3.62000	330.06593			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.80000	3.80000	3.80000	334.45038				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.31500	96.60401	11.31500	96.57513				0.00	0	1,000,000,00
Total HWAY30 SPOT										0.00	0	1,000,000,00
Total For HWAY30										0.00	0	1,000,000,00
HWAY3 On 28/02/2033 Spot Bond			5.19000	76.97271	5.19000	108.65744				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.47000	82.39016	12.47000	82.36308		801,080,282,000.00		64,240,600	6,363,496,90	
Total HWAY34 SPOT								801,080,282,000.00		64,240,600	6,363,496,90	
Total For HWAY34								801,080,282,000.00		64,240,600	6,363,496,90	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.06403	100.00000	11.03967				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.49000	81.57574	12.49000	81.54889		10,616,500,000,000.00		850,000,000	5,015,000,00	
Total HWAY35 SPOT								10,616,500,000,000.00		850,000,000	5,015,000,00	
Total For HWAY35								10,616,500,000,000.00		850,000,000	5,015,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.06045	100.00000	11.03610				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	100.94070				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.00000	165.33833	3.03000	165.13482		672,979,000,000,000.00		890,993,000,000	662,843,000,00	
Total I2025 SPOT								7,297,900,000,000.00		890,993,000,000	662,843,000,00	
Total For I2025								7,297,900,000,000.00		890,993,000,000	662,843,000,00	
I2029 On 31/03/2029 Spot Bond			4.06000	118.19349	4.05000	118.19272		367,345,193,908,000.00		90,479,111,800	300,663,356,40	
Total I2029 SPOT								7,345,193,908,000.00		90,479,111,800	300,663,356,40	
Total For I2029								7,345,193,908,000.00		90,479,111,800	300,663,356,40	
I2033 On 28/02/2033 Spot Bond			4.52500	112.65745	4.54000	112.43498		853,608,960,505,000.00		188,642,864,200	446,391,046,60	
Total I2033 SPOT								3,608,960,505,000.00		188,642,864,200	446,391,046,60	
Total For I2033								3,608,960,505,000.00		188,642,864,200	446,391,046,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Spot Bond			4.61000	125.89584	4.61000	125.81847				857,086,117,936,000.00	185,918,897,600	538,267,180,00
Total I2038 SPOT										57,086,117,936,000.00	185,918,897,600	538,267,180,00
Total For I2038										57,086,117,936,000.00	185,918,897,600	538,267,180,00
I2046 On 31/03/2046 Spot Bond			4.59000	111.52584	4.59000	111.45722				187,277,508,000,000.00	40,801,200,000	539,370,231,70
Total I2046 SPOT										17,277,508,000,000.00	40,801,200,000	539,370,231,70
Total For I2046										17,277,508,000,000.00	40,801,200,000	539,370,231,70
I2050 On 31/12/2050 Spot Bond			4.64000	113.13339	4.63000	113.26424				536,705,088,000,000.00	115,669,200,000	437,489,312,00
Total I2050 SPOT										16,705,088,000,000.00	115,669,200,000	437,489,312,00
Total For I2050										16,705,088,000,000.00	115,669,200,000	437,489,312,00
IBG01 On 07/02/2025 Spot Bond					0.00000	101.33043				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.36965				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.47000	330.79230	3.47000	330.59890				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.36427				0.00	12,330,000,000	8,220,000,00
Total IBL115 SPOT										0.00	12,330,000,000	8,220,000,00
Total For IBL115										0.00	12,330,000,000	8,220,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	101.35500				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.35034				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.13072				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.13295				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.30658				0.00	0	
Total IBL136 SPOT										0.00	0	

Contract 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 IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.75591				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.68049				0.00	186,800,000	46,700,00
Total IBL138 SPOT										0.00	186,800,000	46,700,00
Total For IBL138										0.00	186,800,000	46,700,00
IBL141 On 20/02/2023 Spot Bond					0.00000	101.04423				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.53408				0.00	618,000,000	154,500,00
Total IBL145 SPOT										0.00	618,000,000	154,500,00
Total For IBL145										0.00	618,000,000	154,500,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.37665				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.93525				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.96513				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.07997				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.96171				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.65363				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.33555				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.50562				0.00	0	

Contract 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	100.12580				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.12873				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.35306				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.33609				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.12063				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.99990				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.98378				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.20253				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.61779				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.63538				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.19518				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	

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	99.98336				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.63501				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.46806				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.42404				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.82005				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.84240				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.13952				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.82680				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.79428				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.68586				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.76174				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.48586				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	101.62178				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.16741				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.69500	6.69500	6.69500	100.85083				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.69500	6.69500	6.69500	100.86713				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.69500	6.69500	6.69500	100.88192				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.69500	6.69500	6.69500	100.85727				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.31480				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.55698				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.50612				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			10.08000	10.08000	10.08000	99.26156				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.32840				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.77150				0.00	0	

Contract 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 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.64000	8.64000	8.64000	102.13484				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.48351				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.56710				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.00253				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.23938				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.71681				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.77806				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.66715				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.69142				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.52103				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			9.54000	9.54000	9.54000	101.46997				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.45724				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.47079				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.91501				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.45210				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.60079				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.01304				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.02197				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.89611				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	99.84545				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.83877				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.37627				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			10.48000	10.48000	10.48000	96.81997				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.30473				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.53670				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.59000	101.29061	8.59000	100.80852				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.16585				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.94000	103.36885	8.94000	103.34428				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.31000	104.26576	7.31000	104.24503				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.05536				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.12000	102.79607	10.12000	102.76850				0.00	0	200,000,00
Total IDCG06 SPOT										0.00	0	200,000,00
Total For IDCG06										0.00	0	200,000,00
IDCG08 On 13/05/2030 Spot Bond			11.67000	102.93425	11.67000	102.82343				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.70000	104.34268	10.70000	104.31297				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 26/04/2023 Spot Bond					0.00000	99.58812				0.00	380,000,000	190,000,00

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 IDCG13 SPOT										0.00	380,000,000	190,000,000
Total For IDCG13										0.00	380,000,000	190,000,000
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.80803				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.43205				0.00	0	4,000,000,000
Total IDCG16 SPOT										0.00	0	4,000,000,000
Total For IDCG16										0.00	0	4,000,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.43263				0.00	0	10,000,000,000
Total IDCG17 SPOT										0.00	0	10,000,000,000
Total For IDCG17										0.00	0	10,000,000,000
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.39563				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.54599				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.05234				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.35309				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.61067				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.43000	101.77758	9.43000	101.75196				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.77041				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.08015				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV06 On 22/01/2026 Spot Bond					0.00000	102.99402				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.80958				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.57547				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.98091				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.07658				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.52270				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.55295				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.50088				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.49550				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.04227				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.39015				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.40895				0.00	0	
Total IPF27 SPOT										0.00	0	

Contract 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 IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.80913				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.38256				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.36908				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.67793				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.04627				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.16586				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.21000	203.22806	5.21000	203.09962				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.59668				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.11000	204.23638	5.11000	204.10785				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.29878				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.00389				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.05979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.73055				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.93466				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.70277				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.84139				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.21698				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.29697				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.82000	102.34058	7.82000	102.31895				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.11586				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.14901				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2023 Spot Bond			7.82000	101.13619	7.82000	101.11511				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.92266				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.87000	100.67118	7.87000	100.64972				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.80848				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.81000	100.66298	7.81000	100.64168				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.15488				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.52000	6.52000	6.52000	102.30076				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.78074				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.49480				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.17000	8.17000	8.17000	100.58567				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.87000	8.87000	8.87000	99.87064				0.00	0	750,000,00
Total IVC212 SPOT										0.00	0	750,000,00

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 IVC212										0.00	0	750,000,00
IVC213 On 26/04/2023 Spot Bond					0.00000	99.85268				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.80726				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.29000	7.29000	7.29000	100.01410				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.04000	98.65800	9.04000	98.63417				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.37000	101.29676	6.37000	101.95986				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.33639				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	102.02520				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.71818				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.18461				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.48807				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.90922				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.05000	10.05000	10.05000	98.67343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.34567				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.02500	9.02500	9.02500	99.91796				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.10847				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.75662				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ116 On 24/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.81268				0.00	0	
Total IVZ116 SPOT										0.00	0	
Total For IVZ116										0.00	0	
IVZ118 On 03/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.62606				0.00	0	400,000,00
Total IVZ118 SPOT										0.00	0	400,000,00
Total For IVZ118										0.00	0	400,000,00
IVZ119 On 28/11/2022 Spot Bond			6.95000	6.95000	6.95000	99.15043				0.00	0	14,000,000,00
Total IVZ119 SPOT										0.00	0	14,000,000,00
Total For IVZ119										0.00	0	14,000,000,00
IVZ120 On 02/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.07561				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.49584				0.00	0	
Total IVZ121 SPOT										0.00	0	
Total For IVZ121										0.00	0	
IVZ122 On 01/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.09431				0.00	0	
Total IVZ122 SPOT										0.00	0	
Total For IVZ122										0.00	0	
IVZ124 On 08/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ124 SPOT										0.00	0	
Total For IVZ124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR 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	100.64403				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.08351				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.24047				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.78713				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.16479				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.80405				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.63034				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.63217				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.14235				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.82352				0.00	0	
Total KAP023 SPOT										0.00	0	

Contract 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 KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.15357				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.15803				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.45957				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.47153				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	99.90391				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.18000	112.42806	10.18000	112.39772				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.38371				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.25564				0.00	0	320,000,00
Total LGL09 SPOT										0.00	0	320,000,00
Total For LGL09										0.00	0	320,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.21050				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.72254				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.33859				0.00	0	500,000,00
Total LGL12 SPOT										0.00	0	500,000,00
Total For LGL12										0.00	0	500,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.57799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.57158				0.00	1,000,000,000	1,000,000,000
Total LHC02 SPOT										0.00	1,000,000,000	1,000,000,000
Total For LHC02										0.00	1,000,000,000	1,000,000,000
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.06077				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.11924				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.14292				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.82161				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.89170				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.15863				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.06402				0.00	5,000,000,000	5,000,000,000
Total MBF070 SPOT										0.00	5,000,000,000	5,000,000,000
Total For MBF070										0.00	5,000,000,000	5,000,000,000
MBF07 On 17/09/2024 Spot Bond					0.00000	100.51784				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.82842				0.00	1,000,000,000	1,000,000,000
Total MBF072 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MBF072										0.00	1,000,000,000	1,000,000,000
MBF07 On 30/09/2025 Spot Bond					0.00000	100.40025				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03 On 02/11/2022 Spot Bond					0.00000	101.51193				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.04482				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.84052				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.71837				0.00	0	50,000,00
Total MBP045 SPOT										0.00	0	50,000,00
Total For MBP045										0.00	0	50,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	101.32413				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.77603				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.76924				0.00	0	218,000,00
Total MBP051 SPOT										0.00	0	218,000,00
Total For MBP051										0.00	0	218,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	100.47727				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.43000	9.43000	9.43000	106.58883				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.11245				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.40040				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.59421				0.00	0	
Total MML01 SPOT										0.00	0	

Contract 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 MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.08000	100.70663	10.08000	100.67958				0.00	0	1,400,00
Total MML02 SPOT										0.00	0	1,400,00
Total For MML02										0.00	0	1,400,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.04923				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.33000	90.69299	10.33000	90.76700				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.23146				0.00	80,000,000	40,000,00
Total MML05 SPOT										0.00	80,000,000	40,000,00
Total For MML05										0.00	80,000,000	40,000,00
MML06 On 25/05/2029 Spot Bond			10.99500	99.46721	10.99500	99.43828				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.00668				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.49684				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.64540				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.12461				0.00	0	10,000,000,00
Total MTN15 SPOT										0.00	0	10,000,000,00
Total For MTN15										0.00	0	10,000,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	101.75271				0.00	0	300,000,00
Total MTN17 SPOT										0.00	0	300,000,00
Total For MTN17										0.00	0	300,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	102.18274				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.35317				0.00	0	10,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN19 SPOT										0.00	0	10,000,000.00
Total For MTN19										0.00	0	10,000,000.00
MTN20 On 07/09/2026 Spot Bond					0.00000	101.93386				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.50320				0.00	6,400,000,000	6,100,000,000
Total MTN21 SPOT										0.00	6,400,000,000	6,100,000,000
Total For MTN21										0.00	6,400,000,000	6,100,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.66996				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.02500	97.04229	10.02500	97.01650				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.47146				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.25034				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.96977				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.72193				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.06740				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.26630				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.97884				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN31 On 13/09/2025 Spot Bond					0.00000	100.61687				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.83528				0.00	0	1,000,000,00
Total MTN32 SPOT										0.00	0	1,000,000,00
Total For MTN32										0.00	0	1,000,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	100.67450				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	101.15672				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.21983				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.46969				0.00	221,200,000	110,600,00
Total MWAR06 SPOT										0.00	221,200,000	110,600,00
Total For MWAR06										0.00	221,200,000	110,600,00
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.20394				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.20407				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.49318				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.60857				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.70647				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.79636				0.00	0	
Total N7E25 SPOT										0.00	0	

Contract 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 N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.46000	103.41094	8.46000	103.38714				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.82000	103.07859	8.82000	103.05442				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.96000	100.88683	10.96000	100.85759				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.87356				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.58544				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.59991				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.68127				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.57190				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.59068				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.38500	102.57846	8.38500	102.55520				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.13800	102.36229	9.13800	102.33743				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.61500	100.92421	9.61500	100.89832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.63000	106.15433	9.63000	106.12705				0.00	0	800,00
Total NBK20A SPOT										0.00	0	800,00
Total For NBK20A										0.00	0	800,00
NBK21 On 21/07/2027 Spot Bond			9.90500	105.29289	9.90500	105.26524				0.00	0	7,200,000,00
Total NBK21A SPOT										0.00	0	7,200,000,00
Total For NBK21A										0.00	0	7,200,000,00
NBK22 On 19/11/2022 Spot Bond			7.72000	104.37273	7.72000	104.35080				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.55800	110.11242	8.55800	110.08735				0.00	0	600,00
Total NBK23A SPOT										0.00	0	600,00
Total For NBK23A										0.00	0	600,00
NBK24 On 19/11/2027 Spot Bond			9.60000	109.82943	9.60000	109.80144				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			8.22000	8.22000	8.22000	102.53592				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.16237				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	72.14942	100.00000	71.99061				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	101.88775				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.52500	109.73294	9.52500	109.70519				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.32500	103.37973	8.32500	103.35682				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29 On 31/07/2026 Spot Bond			9.67000	104.85728	9.67000	104.83037				0.00	0	2,700,000,00
Total NBK29A SPOT										0.00	0	2,700,000,00
Total For NBK29A										0.00	0	2,700,000,00
NBK30 On 20/02/2024 Spot Bond			8.41000	103.04229	8.41000	103.01922				0.00	0	1,200,00
Total NBK30A SPOT										0.00	0	1,200,00
Total For NBK30A										0.00	0	1,200,00
NBK31 On 09/11/2023 Spot Bond			8.22000	105.36316	8.22000	105.34010				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.61251				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.99597				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.49396				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	79.87833				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.12622				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.14731				0.00	0	160,000,00
Total NBK43B SPOT										0.00	0	160,000,00
Total For NBK43B										0.00	0	160,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	101.44604				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.88930				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	103.26886				0.00	0	
Total NBK47B SPOT										0.00	0	

Contract 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 NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.67453				0.00	2,020,000,000	1,340,000,000
Total NBK49B SPOT										0.00	2,020,000,000	1,340,000,000
Total For NBK49B										0.00	2,020,000,000	1,340,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	102.20246				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.44902				0.00	0	400,000,000
Total NBK52B SPOT										0.00	0	400,000,000
Total For NBK52B										0.00	0	400,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.68473				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.58877				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.83717				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.61925				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.96636				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.07717				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.19176				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.74897				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.06692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.50652				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.54590				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			10.92500	100.52452	10.92500	100.49499				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.54197				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.58000	100.73512	10.58000	100.70644				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.54590				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.55201				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.55986				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.93794				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.93794				0.00	0	
Total NDAL03 SPOT										0.00	0	

Contract 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 NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.19780				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.35960				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.82140				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.01048				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.38209				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.16847				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.50519				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.51741				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.22764				0.00	0	901,500,00
Total NGLT1B SPOT										0.00	0	901,500,00
Total For NGLT1B										0.00	0	901,500,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.23997				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.22770				0.00	0	1,700,00
Total NGT104 SPOT										0.00	0	1,700,00
Total For NGT104										0.00	0	1,700,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.11827				0.00	820,000,000	410,000,00

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 NGT105 SPOT										0.00	820,000,000	410,000,000
Total For NGT105										0.00	820,000,000	410,000,000
NGT105 On 05/08/2025 Spot Bond					0.00000	106.03391				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT106 On 19/11/2025 Spot Bond					0.00000	105.41688				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	104.71809				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	101.97972				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	100.82625				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	99.86566				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 16/06/2026 Spot Bond					0.00000	103.05841				0.00	0	290,000,000
Total NGT1G SPOT										0.00	0	290,000,000
Total For NGT1G										0.00	0	290,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.80844				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	105.52243				0.00	0	3,000,000,000
Total NHM016 SPOT										0.00	0	3,000,000,000
Total For NHM016										0.00	0	3,000,000,000
NHM016 On 25/05/2023 Spot Bond					0.00000	102.79675				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM018 On 25/05/2024 Spot Bond					0.00000	104.86486				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 25/11/2023 Spot Bond					0.00000	103.70879				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.30794				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.59864				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	226.13333				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.92000	3.92000	3.92000	216.55573				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.78500	3.78500	3.78500	162.42048				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.94000	4.94000	4.94000	112.11891				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.36000	5.36000	5.36000	114.90921				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	162.04738				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	272.07653	3.45000	271.91759				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	162.75896				0.00	0	
Total NILB13 SPOT										0.00	0	

Contract 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 NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.56500	3.56500	3.56500	220.43552				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.71000	218.97088	3.71000	218.84132				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.38000	89.54743	5.38000	114.63408				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.35057				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	141.09528				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.76683				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.13018				0.00	511,200,000	127,800,000
Total NN023 SPOT										0.00	511,200,000	127,800,000
Total For NN023										0.00	511,200,000	127,800,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.95381				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.13949				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.64560				0.00	464,400,000	116,100,000
Total NN034 SPOT										0.00	464,400,000	116,100,000
Total For NN034										0.00	464,400,000	116,100,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	120.27089				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.57596				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.17242				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.22852				0.00	680,800,000	170,200,000
Total NN040 SPOT										0.00	680,800,000	170,200,000
Total For NN040										0.00	680,800,000	170,200,000
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.51038				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	149.39639				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	142.51161				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.69009				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.25050				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN057 On 26/08/2025 Spot Bond					0.00000	85.54722				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.55480				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.72018				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.47055				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.10456				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.68947				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.64103				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.57968				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.64940				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.57968				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.21643				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.27228				0.00	0	
Total NN120 SPOT										0.00	0	

Contract 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 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	100.56059				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.72420				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.96000	10.96000	10.96000	101.08032				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.63000	10.63000	10.63000	100.71948				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.65500	10.65500	10.65500	99.63446				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	94.76592				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	121.83000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	113.77000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	124.41000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	122.22000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF017 On 21/09/2023 Spot Bond					0.00000	119.84489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF047 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF041 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF061 On 31/10/2022 Spot Bond					0.00000	105.40722				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF081 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	
NNF087 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	
NNF082 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	
NNF083 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	
NNF084 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A11 On 22/05/2052 Spot Bond					0.00000	124.35772				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.86271				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.26290				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.14898				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.18789				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.20365				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.37066				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.21214				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.29818				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.23517				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.10584				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.03810				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.82000	105.84365	8.82000	105.81815				0.00	0	
Total NRA022 SPOT										0.00	0	

Contract 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 NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.90000	212.01583	3.90000	211.88942				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.69000	107.12052	11.69000	107.08728				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	17.39694	100.00000	17.35844				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.58422				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.39879				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.89513				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.09180				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.80947				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.26289				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.72608				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.75578				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.49620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.59742				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.27269				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.85000	105.40892	8.85000	105.38371				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.25500	106.33313	9.25500	106.30656				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	101.23540				0.00	2,000,000,000	2,000,000,00
Total OML11 SPOT										0.00	2,000,000,000	2,000,000,00
Total For OML11										0.00	2,000,000,000	2,000,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	103.05267				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.90178				0.00	398,000,000	199,000,00
Total OML13 SPOT										0.00	398,000,000	199,000,00
Total For OML13										0.00	398,000,000	199,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	100.57720				0.00	180,000,000	90,000,00
Total OML14 SPOT										0.00	180,000,000	90,000,00
Total For OML14										0.00	180,000,000	90,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.95698				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.59305				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.98973				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	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
PEP04 On 05/05/2026 Spot Bond					0.00000	102.09241				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.02761				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.21216				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.99295				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.14500	108.05623	9.18000	107.90724			656,205,110,961,500.00	1,165,249,328,700	1,601,994,221,300	
Total R186 SPOT									56,205,110,961,500.00	165,249,328,700	501,994,221,300	
Total For R186									56,205,110,961,500.00	165,249,328,700	501,994,221,300	
R197 On 07/12/2023 Spot Bond			2.40000	334.62406	2.40000	334.43804			49,536,000,000,000.00	20,640,000,000	517,605,400,000	
Total R197 SPOT									19,536,000,000,000.00	20,640,000,000	517,605,400,000	
Total For R197									19,536,000,000,000.00	20,640,000,000	517,605,400,000	
R202 On 07/12/2033 Spot Bond			4.55000	246.48627	4.52000	246.99360			279,181,575,400,000.00	61,358,588,000	182,845,788,200	
Total R202 SPOT									9,181,575,400,000.00	61,358,588,000	182,845,788,200	
Total For R202									9,181,575,400,000.00	61,358,588,000	182,845,788,200	
R2023 On 28/02/2023 Spot Bond			7.19500	101.26014	7.22000	101.23177			913,045,500,000,000.00	126,900,000,000	407,090,017,600	
Total R2023 SPOT									13,045,500,000,000.00	126,900,000,000	407,090,017,600	
Total For R2023									13,045,500,000,000.00	126,900,000,000	407,090,017,600	
R2030 On 31/01/2030 Spot Bond			10.77000	87.99967	10.81500	87.77174			805,686,534,411,000.00	1,189,014,534,300	1,879,564,888,600	
Total R2030 SPOT									15,686,534,411,000.00	189,014,534,300	379,564,888,600	
Total For R2030									15,686,534,411,000.00	189,014,534,300	379,564,888,600	
R2032 On 31/03/2032 Spot Bond			11.26000	83.20966	11.30000	82.98312			842,279,763,196,000.00	785,282,394,600	1,155,707,686,700	
Total R2032 SPOT									12,279,763,196,000.00	785,282,394,600	155,707,686,700	
Total For R2032									12,279,763,196,000.00	785,282,394,600	155,707,686,700	
R2035 On 28/02/2035 Spot Bond			11.64000	83.31245	11.67500	83.09004			838,876,531,452,000.00	329,800,389,300	1,391,002,951,800	
Total R2035 SPOT									18,876,531,452,000.00	329,800,389,300	391,002,951,800	
Total For R2035									18,876,531,452,000.00	329,800,389,300	391,002,951,800	
R2037 On 31/01/2037 Spot Bond			11.80500	79.28670	11.84000	79.06461			887,498,712,441,500.00	668,148,980,300	1,069,794,405,200	
Total R2037 SPOT									17,498,712,441,500.00	668,148,980,300	1,069,794,405,200	

Contract 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 R2037									17,498,712,441,500.00	668,148,980,300	1069,794,405,20
R2040 On 31/01/2040 Spot Bond			11.86000	81.12770	11.91000	80.79999			229,469,870,196,000.00	440,933,378,600	1,103,514,041,20
Total R2040 SPOT									19,469,870,196,000.00	440,933,378,600	103,514,041,20
Total For R2040									19,469,870,196,000.00	440,933,378,600	103,514,041,20
R2044 On 31/01/2044 Spot Bond			11.84500	78.02333	11.89000	77.72286			202,819,506,822,000.00	608,089,447,600	1,568,984,400,70
Total R2044 SPOT									12,819,506,822,000.00	608,089,447,600	568,984,400,70
Total For R2044									12,819,506,822,000.00	608,089,447,600	568,984,400,70
R2048 On 28/02/2048 Spot Bond			11.78000	76.87319	11.82500	76.56635			734,714,608,112,000.00	1,760,162,530,400	1,108,986,943,10
Total R2048 SPOT									34,714,608,112,000.00	760,162,530,400	108,986,943,10
Total For R2048									34,714,608,112,000.00	760,162,530,400	108,986,943,10
R209 On 31/03/2036 Spot Bond			11.65500	64.07162	11.69000	63.88108			787,546,359,299,000.00	668,172,145,800	682,579,245,10
Total R209 SPOT									17,546,359,299,000.00	668,172,145,800	682,579,245,10
Total For R209									17,546,359,299,000.00	668,172,145,800	682,579,245,10
R210 On 31/03/2028 Spot Bond			3.18000	224.86301	3.21000	224.39487			66,116,213,160,000.00	20,791,262,000	201,731,988,80
Total R210 SPOT									16,116,213,160,000.00	20,791,262,000	201,731,988,80
Total For R210									16,116,213,160,000.00	20,791,262,000	201,731,988,80
R213 On 28/02/2031 Spot Bond			11.13000	78.84181	11.17000	78.63622			268,661,182,961,000.00	383,527,509,700	1,257,487,542,70
Total R213 SPOT									18,661,182,961,000.00	383,527,509,700	257,487,542,70
Total For R213									18,661,182,961,000.00	383,527,509,700	257,487,542,70
R214 On 28/02/2041 Spot Bond			11.76000	61.63820	11.80000	61.41621			016,460,824,672,000.00	171,467,757,200	531,123,177,90
Total R214 SPOT									16,460,824,672,000.00	171,467,757,200	531,123,177,90
Total For R214									16,460,824,672,000.00	171,467,757,200	531,123,177,90
RDFB12 On 27/11/2022 Spot Bond					0.00000	101.01262			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB14 On 12/03/2023 Spot Bond					0.00000	100.87640			0.00	0	4,280,000,00
Total RDFB14 SPOT									0.00	0	4,280,000,00
Total For RDFB14									0.00	0	4,280,000,00
RDFB15 On 05/12/2023 Spot Bond					0.00000	101.13116			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB17 On 11/02/2024 Spot Bond					0.00000	101.61061			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB19 On 11/02/2026 Spot Bond					0.00000	101.57395			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.54884				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.50078				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.53788				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.15840				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.81708				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.47178				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.48171				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.50590				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.52855				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.89350				0.00	580,000,000	290,000,000
Total RED131 SPOT										0.00	580,000,000	290,000,000
Total For RED131										0.00	580,000,000	290,000,000
RED15 On 31/01/2028 Spot Bond					0.00000	97.28136				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED16: On 07/12/2022 Spot Bond					0.00000	101.21296				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.57752				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.01564				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.50193				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.21697				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.23924				0.00	400,000,000	200,000,000
Total RED603 SPOT										0.00	400,000,000	200,000,000
Total For RED603										0.00	400,000,000	200,000,000
RED70: On 17/04/2023 Spot Bond					0.00000	100.06822				0.00	0	1,000,000,000
Total RED704 SPOT										0.00	0	1,000,000,000
Total For RED704										0.00	0	1,000,000,000
RED70: On 17/04/2023 Spot Bond					0.00000	100.23938				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.94767				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.93676				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.36694				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.02817				0.00	0	
Total RES52 SPOT										0.00	0	

Contract 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 RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.53927				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.13393				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.50799				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.49036				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.53780				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.50883				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.57308				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.53562				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.65920				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.60106				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.04351				0.00	0	15,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RN2027 SPOT										0.00	0	15,200,000,00
Total For RN2027										0.00	0	15,200,000,00
RW23 On 10/12/2023 Spot Bond			9.11100	103.83120	9.11100	103.80593				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.98500	96.25170	11.98500	96.22110				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.47000	93.91762	12.47000	93.88659				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.07219				0.00	0	250,000,00
Total RWL26 SPOT										0.00	0	250,000,00
Total For RWL26										0.00	0	250,000,00
RWL28 On 30/06/2028 Spot Bond			11.49500	95.60614	11.49500	95.57695				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.75021				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.92443				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.54500	105.79890	9.54500	105.77210				0.00	0	1,500,00
Total SBS20 SPOT										0.00	0	1,500,00
Total For SBS20										0.00	0	1,500,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.08345				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.99500	103.05218	8.99500	103.02755				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS3 On 25/05/2026 Spot Bond			9.60500	99.09221	9.60500	99.06695				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.92000	102.95821	9.92000	102.93098				0.00	0	7,600,000,00
Total SBS31 SPOT										0.00	0	7,600,000,00
Total For SBS31										0.00	0	7,600,000,00
SBS34 On 19/09/2024 Spot Bond			9.15000	102.48328	9.15000	102.45796				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.20800	101.78761	9.20800	101.76272				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.07000	95.48267	11.07000	95.45471				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			7.91000	104.46929	7.91000	104.44676				0.00	0	78,000,00
Total SBS41 SPOT										0.00	0	78,000,00
Total For SBS41										0.00	0	78,000,00
SBS42 On 12/11/2025 Spot Bond			9.41500	107.83630	9.41500	107.80935				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.06000	107.67742	10.06000	107.64869				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.23500	102.91776	7.23500	102.89784				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.74418				0.00	0	208,698,00
Total SBS47 SPOT										0.00	0	208,698,00
Total For SBS47										0.00	0	208,698,00
SBS51 On 31/01/2024 Spot Bond			8.92000	8.92000	8.92000	103.11384				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.79827				0.00	0	
Total SBS52 SPOT										0.00	0	

Contract 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 SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.59147				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.68041				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.55890				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.20444				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.93633				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.81647				0.00	120,900,000,000	69,200,000,000
Total SBS63 SPOT										0.00	120,900,000,000	69,200,000,000
Total For SBS63										0.00	120,900,000,000	69,200,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	102.23664				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.70174				0.00	0	980,000,000
Total SBS65 SPOT										0.00	0	980,000,000
Total For SBS65										0.00	0	980,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.56334				0.00	172,450,000,000	104,850,000,000
Total SBS67 SPOT										0.00	172,450,000,000	104,850,000,000
Total For SBS67										0.00	172,450,000,000	104,850,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.28169				0.00	0	200,000,000
Total SBS68 SPOT										0.00	0	200,000,000
Total For SBS68										0.00	0	200,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.89648				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.55131				0.00	0	240,000,000

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 SBS70 SPOT										0.00	0	240,000,00
Total For SBS70										0.00	0	240,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	101.33372				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.90474				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	99.94960				0.00	0	160,000,00
Total SBS74 SPOT										0.00	0	160,000,00
Total For SBS74										0.00	0	160,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.13808				0.00	0	1,220,000,00
Total SBS75 SPOT										0.00	0	1,220,000,00
Total For SBS75										0.00	0	1,220,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	99.84978				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.30000	331.39673	3.30000	331.20449				0.00	0	700,000,00
Total SBSI11 SPOT										0.00	0	700,000,00
Total For SBSI11										0.00	0	700,000,00
SBSI14 On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	226.13333				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.92210				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.63745				0.00	3,260,000,000	1,630,000,00
Total SBSS02 SPOT										0.00	3,260,000,000	1,630,000,00
Total For SBSS02										0.00	3,260,000,000	1,630,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	103.58602				0.00	0	70,900,00
Total SBT103 SPOT										0.00	0	70,900,00
Total For SBT103										0.00	0	70,900,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT104 On 30/09/2025 Spot Bond					0.00000	105.05144				0.00	0	342,000,00
Total SBT104 SPOT										0.00	0	342,000,00
Total For SBT104										0.00	0	342,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				11,600,000,000,000.00	116,000,000	58,000,00
Total SBT105 SPOT										11,600,000,000,000.00	116,000,000	58,000,00
Total For SBT105										11,600,000,000,000.00	116,000,000	58,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	101.06914				0.00	218,000,000	109,000,00
Total SBT106 SPOT										0.00	218,000,000	109,000,00
Total For SBT106										0.00	218,000,000	109,000,00
SBT107 On 08/04/2027 Spot Bond					0.00000	100.35739				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.25659				0.00	0	200,000,00
Total SBT108 SPOT										0.00	0	200,000,00
Total For SBT108										0.00	0	200,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.18054				0.00	0	78,000,00
Total SBT201 SPOT										0.00	0	78,000,00
Total For SBT201										0.00	0	78,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.91618				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.07500	105.30324	9.07500	105.27771				27,225,000,000,000.00	3,000,000,000	750,000,00
Total SBT203 SPOT										27,225,000,000,000.00	3,000,000,000	750,000,00
Total For SBT203										27,225,000,000,000.00	3,000,000,000	750,000,00
SBT204 On 16/04/2024 Spot Bond					0.00000	99.97755				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.66483				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.38701				0.00	602,800,000	150,700,00
Total SBT207 SPOT										0.00	602,800,000	150,700,00
Total For SBT207										0.00	602,800,000	150,700,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.95971				0.00	0	
Total SBT208 SPOT										0.00	0	

Contract 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 SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.18183				0.00	600,000,000	200,000,000
Total SBT209 SPOT										0.00	600,000,000	200,000,000
Total For SBT209										0.00	600,000,000	200,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	101.48669				0.00	98,000,000	49,000,000
Total SLI5 SPOT										0.00	98,000,000	49,000,000
Total For SLI5										0.00	98,000,000	49,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	101.61589				0.00	0	0
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.13000	94.07743	10.13000	94.05217				0.00	0	0
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.38339				0.00	0	0
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.68191				0.00	0	0
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.31793				0.00	0	0
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.30019				0.00	0	0
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.35319				0.00	0	0
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.38879				0.00	0	0
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.38879				0.00	0	0
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.37105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.33561				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.38858				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.42420				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.41531				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.40642				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.45935				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.91500	101.56845	8.91500	101.54467				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.98885				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.67980				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	81,200,000,00
Total SOL01 SPOT										0.00	0	81,200,000,00
Total For SOL01										0.00	0	81,200,000,00
SOL02 On 17/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	125,400,000,00
Total SOL02 SPOT										0.00	0	125,400,000,00
Total For SOL02										0.00	0	125,400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.30313				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.04657				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.06550				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.05013				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.07209				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.25201				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.27376				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.99657				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.60198				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.52961				0.00	0	1,100,000,00
Total SPG010 SPOT										0.00	0	1,100,000,00
Total For SPG010										0.00	0	1,100,000,00
SPG01 On 12/07/2025 Spot Bond					0.00000	100.15041				0.00	0	
Total SPG011 SPOT										0.00	0	

Contract 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 SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.14629				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.08680				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.57126				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.53000	4.53000	4.53000	159.79606				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.15500	108.02120	9.15500	107.99479				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.66000	81.02162	10.66000	80.99838				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.45882				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.13645				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.62000	101.26740	8.62000	101.24392				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.41000	114.29551	5.41000	114.22284				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.41423				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.64354				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.67639				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			3.43000	3.43000	3.43000	330.74123				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	99.84887				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.55419				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN058 On 31/01/2025 Spot Bond			3.93500	3.93500	3.93500	161.88780				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	112.86473				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.89000	4.89000	4.89000	112.45069				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.39000	4.39000	4.39000	211.53844				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.00732				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.99207				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2023 Spot Bond					0.00000	100.63606				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.62315				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	104.94045				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.67477				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.55854				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.13863				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.02676				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.73506				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.53648				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.39500	5.39500	5.39500	228.62162				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.63474				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.03543				0.00	1,800,000,000	900,000,000
Total SSN093 SPOT										0.00	1,800,000,000	900,000,000

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 SSN093										0.00	1,800,000,000	900,000,000
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.82065				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			11.48000	84.86968	11.48000	84.84394				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.61726				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.37000	211.87837	4.37000	211.74923				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.57500	225.19314	5.57500	225.04883				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	101.33074				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	94.08529				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/12/2022 Spot Bond					0.00000	100.63800				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.80630				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 20/10/2022 Spot Bond					0.00000	99.98336				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	97.76921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.42300				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.66808				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.11311				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.17233				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.99284				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.68041				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 12/12/2022 Spot Bond					0.00000	101.82581				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	99.64662				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	102.51921				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.61628	111.05307	4.61628	110.98466				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.62000	46.38155	4.62000	113.47080				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN177 On 30/11/2022 Spot Bond					0.00000	100.90750				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN178 On 28/09/2027 Spot Bond					0.00000	100.64341				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.11929				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.99302				0.00	840,000,000	840,000,000
Total SST202 SPOT										0.00	840,000,000	840,000,000
Total For SST202										0.00	840,000,000	840,000,000
STF001 On 01/03/2027 Spot Bond					0.00000	103.93383				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.67000	98.80196	9.67000	98.77633				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.14726				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.13923				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.06068				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.17380				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.08739				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.07161				0.00	0	
Total T17A22 SPOT										0.00	0	

Contract 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 T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.08739				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.80000	99.45591	7.80000	99.43522				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.31000	99.55231	8.31000	99.53029				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.41636				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.42825				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.43132				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.58130				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.52074				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.01186				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.35645				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.74419				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.22643				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.90808				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.13860				0.00	0	1,065,000,00
Total TFS164 SPOT										0.00	0	1,065,000,00
Total For TFS164										0.00	0	1,065,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	99.99026				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	99.96083				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.34289				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.03823				0.00	0	1,390,000,00
Total TFS168 SPOT										0.00	0	1,390,000,00
Total For TFS168										0.00	0	1,390,000,00
TFS169 On 30/11/2024 Spot Bond					0.00000	100.72682				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.63450				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.05345				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.15252				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond					0.00000	101.11861				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			10.24500	10.24500	10.24500	103.94718				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.10376				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.08134				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.15397				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.15927				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.14955				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.22816				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.23296				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.19028				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.75389				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.63043				0.00	0	
Total TH15D2 SPOT										0.00	0	

Contract 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 TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.52617				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.08764				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			9.08000	100.38560	9.08000	100.36138				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.09553				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.09080				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.35000	99.92129	6.35000	99.90431				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.12553				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.34948				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.18552				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.17447				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.25022				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.22971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.51351				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.64738				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.56865				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.15836				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.13470				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.12682				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.21511				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.17885				0.00	180,000,000	90,000,000
Total TH17C2 SPOT										0.00	180,000,000	90,000,000
Total For TH17C2										0.00	180,000,000	90,000,000
TH17C On 21/02/2026 Spot Bond					0.00000	101.17412				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.50489				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.44666				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D: On 21/02/2026 Spot Bond					0.00000	101.41045				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.97706				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.00079				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.43871				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.47532				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.52766				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O: On 21/08/2023 Spot Bond					0.00000	100.39651				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.90000	102.32926	8.90000	102.30464				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.76257				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.16925				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.65000	99.09304	9.65000	99.06753				0.00	0	10,000,000.00
Total TL28 SPOT										0.00	0	10,000,000.00
Total For TL28										0.00	0	10,000,000.00
TL29 On 24/04/2025 Spot Bond					0.00000	101.25123				0.00	0	
Total TL29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.33270			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.40364			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.80025			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.12000	106.53190	9.12000	106.50609		791,488,320,000.00	86,786,000	445,393,000	
Total TN23 SPOT								791,488,320,000.00	86,786,000	445,393,000	
Total For TN23								791,488,320,000.00	86,786,000	445,393,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	53.79113	100.00000	53.67273		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.03000	100.29574	10.03000	100.26906		186,617,528,050,000.00	18,605,935,000	10,979,743,200	
Total TN25 SPOT								186,617,528,050,000.00	18,605,935,000	10,979,743,200	
Total For TN25								186,617,528,050,000.00	18,605,935,000	10,979,743,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	19.99905	100.00000	19.95502		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			11.48000	94.12097	11.48000	94.09242		9,832,312,336,000.00	856,473,200	21,505,994,400	
Total TN27 SPOT								9,832,312,336,000.00	856,473,200	21,505,994,400	
Total For TN27								9,832,312,336,000.00	856,473,200	21,505,994,400	
TN27/R On 14/11/2027 Spot Bond			100.00000	14.12957	100.00000	14.09847		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN29 On 07/02/2029 Spot Bond			11.74500	95.54547	11.74500	95.51584		0.00	0	0	
Total TN29 SPOT								0.00	0	0	
Total For TN29								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			12.39500	90.88290	12.39500	90.85288		0.00	0	900,000,000	
Total TN30 SPOT								0.00	0	900,000,000	
Total For TN30								0.00	0	900,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	114.83727	8.00000	114.81252		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.88200	93.24911	12.88200	93.21748				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.02500	84.65791	13.02500	84.62857			461,176,175,000.00		35,407,000	1,055,288,60
Total TN40 SPOT									461,176,175,000.00		35,407,000	1,055,288,60
Total For TN40									461,176,175,000.00		35,407,000	1,055,288,60
TN40/R On 09/10/2040 Spot Bond			10.75000	100.31693	10.75000	100.28808			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	101.58113			0.00		0	
Total TNF25 SPOT									0.00		0	
Total For TNF25									0.00		0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.66022			0.00		0	
Total TNF27 SPOT									0.00		0	
Total For TNF27									0.00		0	
TNI33 On 28/02/2033 Spot Bond			5.87000	101.50164	5.87000	101.67214			0.00		0	
Total TNI33 SPOT									0.00		0	
Total For TNI33									0.00		0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.70491			0.00		0	
Total TR5A11 SPOT									0.00		0	
Total For TR5A11									0.00		0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.50104			0.00		0	
Total TR5A12 SPOT									0.00		0	
Total For TR5A12									0.00		0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.50952			0.00		0	
Total TR5A21 SPOT									0.00		0	
Total For TR5A21									0.00		0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.52129			0.00		0	
Total TR5A22 SPOT									0.00		0	
Total For TR5A22									0.00		0	
TR5A3 On 20/06/2026 Spot Bond			8.20000	98.59528	8.20000	100.66120			0.00		0	
Total TR5A31 SPOT									0.00		0	
Total For TR5A31									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.24134				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.33000	103.92208	8.33000	103.89850				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.28036				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.55003				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.46486				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.13571				0.00	800,000,000	200,000,000
Total TRA4A3 SPOT										0.00	800,000,000	200,000,000
Total For TRA4A3										0.00	800,000,000	200,000,000
TRA4A On 13/04/2024 Spot Bond			8.62000	100.99834	8.62000	100.97492				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.13571				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.21000	99.36257	9.21000	99.33799				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.66330				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.59079				0.00	0	
Total TRA4B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.56519				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B:On 20/06/2026 Spot Bond					0.00000	100.54168				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.69430				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C:On 20/06/2026 Spot Bond					0.00000	100.69430				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.06423				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.95870				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.47365				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.14825				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.08562				0.00	1,860,000,000	930,000,000
Total TU1B11 SPOT										0.00	1,860,000,000	930,000,000
Total For TU1B11										0.00	1,860,000,000	930,000,000
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.74004				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	99.98336				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.08132				0.00	0	

Contract 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	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.30245				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.80223				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.22749				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	99.87289				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.39655				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	98.91763				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.50000	100.73258	11.50000	100.70147				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.25600				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.31176				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.28258				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.39763				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.42418				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.46666				0.00	1,980,000,000	990,000,000
Total UU1B02 SPOT										0.00	1,980,000,000	990,000,000
Total For UU1B02										0.00	1,980,000,000	990,000,000
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.65418				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.68955				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.27573				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.38694				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.23929				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.80827				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.20730				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.93243				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.96017				0.00	0	300,000,000
Total VKE20 SPOT										0.00	0	300,000,000
Total For VKE20										0.00	0	300,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	100.78396				0.00	0	500,000,000
Total WHL03 SPOT										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total For WHL03									0.00	0	500,000,000
Total for SPOT									1.01e+017	385,353,496,102	406,032,570,300
Total for SPOT :									1.01e+017	385,353,496,102	406,032,570,300
Total Futures									1.01e+017	385,353,601,806	406,034,208,400
Total Options									0.00	0	173,400
Grand Total:									1.01e+017	385,353,601,806	406,034,381,900