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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2022

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			12.73060	70.77494	12.67776	71.01409			0.00	0	
ES33 On 02/02/2023 Bond Future			12.93485	72.09732	12.87934	72.34243			0.00	0	35
ES33 On 04/05/2023 Bond Future			13.11255	69.78947	13.05449	70.04028			0.00	0	
ES33 On 03/08/2023 Bond Future			13.29409	71.24517	13.23343	71.50145			0.00	0	
ES33 On 02/11/2023 Bond Future			13.48814	68.93774	13.42477	69.19936			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.93589	69.01670	12.88270	69.29337			0.00	0	
ES42 On 02/02/2023 Bond Future			13.11298	70.30623	13.05728	70.58949			3,796,536.42	54	4,71
ES42 On 04/05/2023 Bond Future			13.27434	67.49308	13.21615	67.78286			0.00	0	
ES42 On 03/08/2023 Bond Future			13.43374	68.90167	13.37312	69.19764			0.00	0	
ES42 On 02/11/2023 Bond Future			13.60374	66.07809	13.54049	66.38034			0.00	0	
Total ES42 Future									3,796,536.42	54	4,71
Total For ES42									3,796,536.42	54	4,71
I2025 On 03/11/2022 Bond Future			165.06749	165.06749	165.72349	165.72349			0.00	0	3,08

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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	Bond Future			166.44731	166.44731	167.11904	167.11904			1,830,920.41	11	4,22
I2025	On	04/05/2023	Bond Future			169.88099	169.88099	170.56810	170.56810			0.00	0	
I2025	On	03/08/2023	Bond Future			171.66907	171.66907	172.37098	172.37098			0.00	0	
I2025	On	02/11/2023	Bond Future			175.25396	175.25396	175.97060	175.97060			0.00	0	
Total I2025 Future												1,830,920.41	11	7,30
Total For I2025												1,830,920.41	11	7,30
I2029	On	03/11/2022	Bond Future			115.65126	115.65126	118.16155	118.16155			0.00	0	9,
I2029	On	02/02/2023	Bond Future			117.81216	117.81216	120.37179	120.37179			0.00	0	1,08
I2029	On	04/05/2023	Bond Future			118.94637	118.94637	121.55994	121.55994			0.00	0	
I2029	On	03/08/2023	Bond Future			121.42551	121.42551	124.09386	124.09386			0.00	0	
I2029	On	02/11/2023	Bond Future			122.62468	122.62468	125.34873	125.34873			0.00	0	
Total I2029 Future												0.00	0	1,95
Total For I2029												0.00	0	1,95
I2033	On	03/11/2022	Bond Future			109.60536	109.60536	112.87705	112.87705			0.00	0	58
I2033	On	02/02/2023	Bond Future			111.65332	111.65332	114.98843	114.98843			0.00	0	6,98
I2033	On	04/05/2023	Bond Future			112.57108	112.57108	115.97597	115.97597			0.00	0	
I2033	On	03/08/2023	Bond Future			114.91726	114.91726	118.39343	118.39343			0.00	0	
I2033	On	02/11/2023	Bond Future			115.88992	115.88992	119.43880	119.43880			0.00	0	
Total I2033 Future												0.00	0	7,58
Total For I2033												0.00	0	7,58
I2038	On	03/11/2022	Bond Future			121.92245	121.92245	125.46856	125.46856			0.00	0	1,30
I2038	On	02/02/2023	Bond Future			122.28310	122.28310	125.89807	125.89807			1,222,831.00	10	2,71
I2038	On	04/05/2023	Bond Future			124.80636	124.80636	128.49702	128.49702			0.00	0	1,71
I2038	On	03/08/2023	Bond Future			125.43615	125.43615	129.20405	129.20405			0.00	0	
I2038	On	02/11/2023	Bond Future			128.05566	128.05566	131.90236	131.90236			0.00	0	
Total I2038 Future												1,222,831.00	10	5,78
Total For I2038												1,222,831.00	10	5,78
I2046	On	03/11/2022	Bond Future			106.02797	106.02797	109.07199	109.07199			0.00	0	3,91
I2046	On	02/02/2023	Bond Future			108.00911	108.00911	111.11220	111.11220			0.00	0	9,21
I2046	On	04/05/2023	Bond Future			108.20126	108.20126	111.36940	111.36940			72,819,447.98	673	5,61
I2046	On	03/08/2023	Bond Future			110.45678	110.45678	113.69133	113.69133			0.00	0	
I2046	On	02/11/2023	Bond Future			110.66340	110.66340	113.96556	113.96556			0.00	0	
Total I2046 Future												72,819,447.98	673	18,92
Total For I2046												72,819,447.98	673	18,92
I2050	On	03/11/2022	Bond Future			106.91372	106.91372	109.97725	109.97725			0.00	0	1,58
I2050	On	02/02/2023	Bond Future			106.77477	106.77477	109.89783	109.89783			3,523,567.41	33	7,80
I2050	On	04/05/2023	Bond Future			108.97782	108.97782	112.16618	112.16618			0.00	0	3,58
I2050	On	03/08/2023	Bond Future			109.05706	109.05706	112.31223	112.31223			0.00	0	

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			111.33461	111.33461	114.65760	114.65760			0.00	0	
Total I2050 Future												3,523,567.41	33	12,97
Total For I2050												3,523,567.41	33	12,97
R186	On	03/11/2022	Bond Future			9.34742	107.86041	9.26367	108.14874		5.86	539,302.05	5	30,62
R186	On	02/02/2023	Bond Future			9.49612	104.54871	9.40497	104.84464		6.27	685,839,537.60	6,560	65,82
R186	On	04/05/2023	Bond Future			9.60070	106.68241	9.50153	106.98539		5.24	0.00	0	
R186	On	03/08/2023	Bond Future			9.71044	103.57643	9.60233	103.88594		5.31	0.00	0	
R186	On	02/11/2023	Bond Future			9.83408	105.71735	9.71568	106.03331		4.46	0.00	0	
Total R186 Future												686,378,839.65	6,565	96,45
R186	On	03/11/2022	Bond Future	8.23	Call			0.00000	0.00000	0,000	3.81	0.00	0	4,32
R186	On	03/11/2022	Bond Future	8.23	Put			3,642.46000	3.64246	3,930,790	3.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1.39000	0.00139	0,350	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,570.53000	2.57053	2,857,820	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1.64000	0.00164	0,430	4.46	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,535.23000	2.53523	2,822,350	4.46	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1.92000	0.00192	0,510	4.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,499.98000	2.49998	2,786,900	4.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			86.22000	0.08622	45,220	5.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,314.91000	1.31491	1,562,240	5.26	0.00	0	4,32
R186	On	02/02/2023	Bond Future	8.33	Call			300.47000	0.30047	251,290	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,871.86000	3.87186	4,118,610	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			305.65000	0.30565	255,790	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,843.11000	3.84311	4,089,180	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			295.51000	0.29551	246,990	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,900.84000	3.90084	4,148,250	6.24	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,869.20000	2.86920	3,080,380	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			766.20000	0.76620	673,560	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,847.57000	2.84757	3,057,910	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			775.78000	0.77578	682,290	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,825.78000	2.82578	3,035,270	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			756.44000	0.75644	664,640	5.04	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,186.62000	2.18662	2,020,240	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,821.23000	1.82123	1,964,360	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,203.31000	2.20331	2,036,230	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,809.37000	1.80937	1,951,800	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,220.43000	2.22043	2,052,640	5.45	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,797.95000	1.79795	1,939,670	5.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			2,672.64000	2.67264	2,871,760	4.16	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,333.62000	2.33362	2,515,200	4.27	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R186	On	02/11/2023	Bond Future	9.39	Call			1,444.45000	1.44445	1,309,320	4.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,319.94000	2.31994	2,500,770	4.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,457.87000	1.45787	1,321,970	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,306.34000	2.30634	2,486,400	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,145.93000	1.14593	1,029,090	4.16	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	10.42	Call			3,129.60000	3.12960	2,925,360	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,268.08000	1.26808	1,379,800	4.84	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.38	Call			1,431.10000	1.43110	1,296,720	4.27	0.00	0	
Total R186 Option												0.00	0	12,06
Total For R186												686,378,839.65	6,565	108,50
R197	On	03/11/2022	Bond Future			335.31712	335.31712	335.18790	335.18790			0.00	0	5'
R197	On	02/02/2023	Bond Future			332.67722	332.67722	332.55257	332.55257			0.00	0	2'
R197	On	04/05/2023	Bond Future			339.54045	339.54045	339.41640	339.41640			0.00	0	
R197	On	03/08/2023	Bond Future			337.50875	337.50875	337.38304	337.38304			0.00	0	
R197	On	02/11/2023	Bond Future			344.55727	344.55727	344.42907	344.42907			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	03/11/2022	Bond Future			240.29560	240.29560	247.31129	247.31129			0.00	0	5,6'
R202	On	02/02/2023	Bond Future			240.05532	240.05532	247.20730	247.20730			0.00	0	6,6'
R202	On	04/05/2023	Bond Future			245.00725	245.00725	252.30889	252.30889			0.00	0	
R202	On	03/08/2023	Bond Future			245.27543	245.27543	252.72986	252.72986			0.00	0	
R202	On	02/11/2023	Bond Future			250.39741	250.39741	258.00769	258.00769			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			7.27730	101.60610	7.38494	101.57329		0.37	0.00	0	8,4'
Total R2023 Future												0.00	0	8,43
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			347.07000	0.34707	314,260	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			344.01000	0.34401	311,200	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,000	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			340.94000	0.34094	308,130	0.17	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	8,43
R2030	On	03/11/2022	Bond Future			10.96660	87.59966	10.88317	87.97082		9.72	78,927,293.66	901	45,9'
R2030	On	02/02/2023	Bond Future			11.13526	85.20910	11.04714	85.58892		10.69	55,897,169.60	656	87,1'
R2030	On	04/05/2023	Bond Future			11.28151	86.94950	11.18863	87.33793		10.18	0.00	0	
R2030	On	03/08/2023	Bond Future			11.43760	84.73556	11.33962	85.13224		9.80	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/11/2023 Bond Future			11.59324	86.48718	11.48999	86.89208		7.91		0.00	0	
Total R2030 Future										134,824,463.26	1,557	133,07
R2030 On 03/11/2022 Bond Future	9.70	Call			0.00000	0.00000	0,000	5.76		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			5,491.30000	5.49130	5,862,460	5.76		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			0.88000	0.00088	0,200	7.13		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,681.13000	3.68113	4,051,610	7.13		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1.06000	0.00106	0,250	7.18		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			72.79000	0.07279	93,080	11.99		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.09	Put			3,634.27000	3.63427	4,004,620	7.18		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1.27000	0.00127	0,310	7.23		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			3,587.47000	3.58747	3,957,670	7.23		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			6.25000	0.00625	2,040	7.70		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			3,124.07000	3.12407	3,491,020	7.70		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			3,068.20000	3.06820	2,717,330	11.99		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			89.90000	0.08990	72,450	11.00		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			9,354.04000	9.35404	9,716,410	11.00		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			96.44000	0.09644	77,870	10.97		0.00	0	30
R2030 On 02/02/2023 Bond Future	9.08	Put			9,163.90000	9.16390	9,525,150	10.97		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			256.31000	0.25631	212,750	10.53		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			6,528.91000	6.52891	6,865,170	10.53		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			315.06000	0.31506	263,160	10.43		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			5,975.57000	5.97557	6,303,490	10.43		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			55.03000	0.05503	43,680	11.03		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			10,460.09000	10.46009	10,828,560	11.03		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			335.32000	0.33532	280,630	10.40		0.00	0	30
R2030 On 02/02/2023 Bond Future	9.83	Put			5,808.53000	5.80853	6,133,660	10.40		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			397.30000	0.39730	334,290	10.32		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			5,357.95000	5.35795	5,674,760	10.32		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			118.90000	0.11890	96,540	10.88		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			8,599.41000	8.59941	8,956,870	10.88		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			435.03000	0.43503	367,110	10.27		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			5,117.64000	5.11764	5,429,540	10.27		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			442.77000	0.44277	373,900	10.27		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			5,079.14000	5.07914	5,390,090	10.27		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			319.99000	0.31999	267,410	10.42		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			5,933.63000	5.93363	6,260,870	10.42		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			2,240.61000	2.24061	2,027,920	10.84		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			1,754.54000	1.75454	1,921,670	10.84		0.00	0	30
R2030 On 02/02/2023 Bond Future	11.35	Call			2,727.09000	2.72709	2,490,480	11.02		0.00	0	5,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 02/02/2023 Bond Future	11.35	Put			1,430.66000	1.43066	1,573,870	11.02	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			428.57000	0.42857	361,490	10.28	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			5,157.44000	5.15744	5,470,180	10.28	0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			3,286.45000	3.28645	3,026,840	11.24	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			1,147.62000	1.14762	1,267,830	11.24	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			2,144.59000	2.14459	1,937,140	10.80	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,830.39000	1.83039	2,002,760	10.80	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			5,961.60000	5.96160	6,262,140	9.84	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			251.20000	0.25120	217,170	10.21	0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			9,946.19000	9.94619	10,300,590	10.21	0.00	0	18
R2030 On 04/05/2023 Bond Future	9.58	Call			498.78000	0.49878	438,260	10.05	0.00	0	18
R2030 On 04/05/2023 Bond Future	9.58	Put			7,597.16000	7.59716	7,925,070	10.05	0.00	0	18
R2030 On 04/05/2023 Bond Future	10.53	Put			4,201.05000	4.20105	4,455,150	9.79	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			551.39000	0.55139	485,610	10.00	0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			7,233.39000	7.23339	7,556,040	10.00	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			622.01000	0.62201	549,360	9.95	0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			6,798.31000	6.79831	7,114,090	9.95	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			786.26000	0.78626	698,370	9.84	0.00	0	1,00
R2030 On 04/05/2023 Bond Future	11.34	Put			2,311.36000	2.31136	2,482,800	10.26	0.00	0	18
R2030 On 04/05/2023 Bond Future	10.42	Call			1,228.05000	1.22805	1,104,460	9.76	0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			4,530.50000	4.53050	4,795,340	9.76	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,366.54000	1.36654	1,233,200	9.79	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			4,230.29000	4.23029	4,485,380	9.79	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			1,381.02000	1.38102	1,246,690	9.79	0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			934.03000	0.93403	1,015,130	11.38	0.00	0	47
R2030 On 04/05/2023 Bond Future	10.54	Call			1,395.37000	1.39537	1,260,060	9.80	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			4,171.71000	4.17171	4,424,830	9.80	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			1,561.48000	1.56148	1,415,170	9.82	0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			3,859.02000	3.85902	4,101,140	9.82	0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			2,943.24000	2.94324	2,726,250	10.26	0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			883.99000	0.88399	961,210	11.45	0.00	0	38
R2030 On 04/05/2023 Bond Future	11.62	Call			3,647.13000	3.64713	3,403,890	10.50	0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,861.98000	1.86198	2,007,170	10.50	0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			4,819.38000	4.81938	4,541,920	10.91	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,341.51000	1.34151	1,452,480	10.91	0.00	0	1,00
R2030 On 04/05/2023 Bond Future	12.50	Call			6,215.98000	6.21598	5,908,650	11.38	0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			6,436.00000	6.43600	6,124,790	11.45	0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			1,679.42000	1.67942	1,535,450	9.41	0.00	0	38
R2030 On 03/08/2023 Bond Future	10.65	Put			4,538.95000	4.53895	4,791,660	9.41	0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			3,001.28000	3.00128	2,794,150	9.88	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2030 On 03/08/2023 Bond Future	11.35	Put			2,959.15000	2.95915	3,148,700	9.88		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			3,023.40000	3.02340	2,815,400	9.89		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			2,940.70000	2.94070	3,129,380	9.89		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			1,329.64000	1.32964	1,207,390	9.32		0.00	0	1,0
R2030 On 03/08/2023 Bond Future	10.40	Put			5,255.69000	5.25569	5,530,120	9.32		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			6,249.73000	6.24973	5,953,300	11.04		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			1,358.86000	1.35886	1,459,110	11.04		0.00	0	1,0
R2030 On 03/08/2023 Bond Future	12.89	Call			7,136.25000	7.13625	6,824,410	11.33		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			1,125.50000	1.12550	1,210,340	11.33		0.00	0	3
R2030 On 03/08/2023 Bond Future	11.34	Call			2,979.24000	2.97924	2,772,980	9.88		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			2,977.70000	2.97770	3,168,120	9.88		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			4,241.21000	4.24121	4,502,130	7.49		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			1,523.62000	1.52362	1,381,530	7.48		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			4,293.19000	4.29319	4,556,000	7.48		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			1,538.68000	1.53868	1,395,640	7.49		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			4,267.31000	4.26731	4,529,170	7.49		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			1,553.50000	1.55350	1,409,520	7.49		0.00	0	
Total R2030 Option										0.00	0	21,4
Total For R2030										134,824,463.26	1,557	154,5
R2032 On 03/11/2022 Bond Future			11.43531	82.81080	11.35690	83.20107		11.96		6,340,740,145.20	76,569	113,0
R2032 On 02/02/2023 Bond Future			11.60125	84.33753	11.51897	84.73673		12.67		719,905,156.08	8,536	110,9
R2032 On 04/05/2023 Bond Future			11.74284	81.89630	11.65669	82.30442		12.88		5,328,746,552.10	65,067	65,0
R2032 On 03/08/2023 Bond Future			11.88679	83.58601	11.79668	84.00275		11.74		0.00	0	2,6
R2032 On 02/11/2023 Bond Future			12.04005	81.15304	11.94572	81.57847		10.00		0.00	0	
Total R2032 Future										12,389,391,853.38	150,172	291,6
R2032 On 03/11/2022 Bond Future	9.31	Call			0.00000	0.00000	0,000	11.58		0.00	0	1
R2032 On 03/11/2022 Bond Future	9.31	Put			11,124.93000	11.12493	11,515,200	11.58		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			0.00000	0.00000	0,000	11.41		0.00	0	4
R2032 On 03/11/2022 Bond Future	9.36	Put			10,830.26000	10.83026	11,220,530	11.41		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			0.00000	0.00000	0,000	11.09		0.00	0	5
R2032 On 03/11/2022 Bond Future	9.92	Put			7,611.88000	7.61188	8,002,150	9.61		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			0.01000	0.00001	0,000	8.99		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			6,553.26000	6.55326	6,943,520	8.99		0.00	0	4
R2032 On 03/11/2022 Bond Future	10.16	Call			0.01000	0.00001	0,000	8.83		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			6,277.42000	6.27742	6,667,680	8.83		0.00	0	1
R2032 On 03/11/2022 Bond Future	10.21	Put			6,002.70000	6.00270	6,392,960	8.67		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			1.50000	0.00150	0,430	9.44		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			4,486.41000	4.48641	4,875,610	9.44		0.00	0	4
R2032 On 03/11/2022 Bond Future	10.56	Call			3.90000	0.00390	1,290	9.71		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032 On 03/11/2022 Bond Future	10.56	Put			4,114.78000	4.11478	4,502,440	9.71		0.00	0	18
R2032 On 03/11/2022 Bond Future	9.92	Call			0.00000	0.00000	0,000	9.61		0.00	0	75
R2032 On 03/11/2022 Bond Future	10.66	Put			3,592.71000	3.59271	3,975,460	10.08		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			13.86000	0.01386	5,580	10.12		0.00	0	75
R2032 On 03/11/2022 Bond Future	10.67	Put			3,541.28000	3.54128	3,923,270	10.12		0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Call			1,091.93000	1.09193	846,690	12.52		0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Put			628.82000	0.62882	773,850	12.52		0.00	0	7,50
R2032 On 03/11/2022 Bond Future	10.21	Call			0.01000	0.00001	0,000	8.67		0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Put			10,244.58000	10.24458	10,634,850	11.09		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			1,417.77000	1.41777	1,138,700	12.79		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			461.10000	0.46110	572,300	12.79		0.00	0	50
R2032 On 03/11/2022 Bond Future	12.30	Call			4,561.06000	4.56106	4,177,210	14.61		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			27.09000	0.02709	33,510	14.61		0.00	0	75
R2032 On 03/11/2022 Bond Future	10.66	Call			12.47000	0.01247	4,950	10.08		0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			48.37000	0.04837	38,320	12.00		0.00	0	45
R2032 On 02/02/2023 Bond Future	9.31	Put			11,808.11000	11.80811	12,197,260	12.00		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			71.14000	0.07114	57,050	12.00		0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			10,907.13000	10.90713	11,292,240	12.00		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			183.13000	0.18313	151,200	11.89		0.00	0	75
R2032 On 02/02/2023 Bond Future	9.92	Put			8,484.26000	8.48426	8,851,530	11.89		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			288.40000	0.28840	241,640	11.83		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			7,274.75000	7.27475	7,627,190	11.83		0.00	0	45
R2032 On 02/02/2023 Bond Future	10.22	Call			321.49000	0.32149	270,340	11.81		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			6,983.09000	6.98309	7,331,140	11.81		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			425.05000	0.42505	360,800	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			6,228.26000	6.22826	6,563,210	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			432.28000	0.43228	367,160	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			6,182.21000	6.18221	6,516,290	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			439.73000	0.43973	373,700	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			6,136.42000	6.13642	6,469,590	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			519.25000	0.51925	443,820	11.74		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			5,685.86000	5.68586	6,009,630	11.74		0.00	0	45
R2032 On 02/02/2023 Bond Future	10.67	Call			703.72000	0.70372	608,860	11.87		0.00	0	75
R2032 On 02/02/2023 Bond Future	10.67	Put			4,978.90000	4.97890	5,283,240	11.87		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			2,777.28000	2.77728	2,544,180	12.91		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,950.39000	1.95039	2,116,490	12.91		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			3,216.93000	3.21693	2,965,130	13.11		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,673.98000	1.67398	1,821,380	13.11		0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			6,340.53000	6.34053	6,005,290	14.33		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			630.43000	0.63043	694,390	14.33		0.00	0	75

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			5,346.19000	5.34619	5,620,180	12.31		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,506.29000	1.50629	1,371,160	12.31		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,311.72000	5.31172	5,584,710	12.31		0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			3,836.53000	3.83653	4,058,410	12.75		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			8,754.26000	8.75426	8,411,480	15.21		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			876.01000	0.87601	941,350	15.21		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			1,122.33000	1.12233	1,012,690	12.15		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			6,254.00000	6.25400	6,552,480	12.15		0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,490.25000	1.49025	1,356,120	12.31		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,522.66000	1.52266	1,386,510	12.32		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,277.62000	5.27762	5,549,590	12.32		0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,458.57000	2.45857	2,272,330	12.75		0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call			3,390.30000	3.39030	3,175,280	11.74		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,607.31000	3.60731	3,809,030	11.74		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,415.17000	3.41517	3,199,250	11.75		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,585.63000	3.58563	3,786,450	11.75		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,439.83000	3.43983	3,223,020	11.76		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,563.77000	3.56377	3,763,700	11.76		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,769.91000	3.76991	3,541,610	11.88		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			3,292.31000	3.29231	3,480,750	11.88		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			5,134.19000	5.13419	5,408,230	9.46		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,824.58000	1.82458	1,672,220	9.47		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			5,103.43000	5.10343	5,376,500	9.47		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,790.46000	1.79046	1,640,050	9.45		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			5,164.76000	5.16476	5,439,780	9.45		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,807.63000	1.80763	1,656,240	9.46		0.00	0	
Total R2032 Option													0.00	0	24,46
Total For R2032											12,389,391,853.38	150,172	316,06		
R2035	On	03/11/2022	Bond Future			11.77948	83.03121	11.71615	83.38289		13.61		266,696,246.52	3,212	19,78
R2035	On	02/02/2023	Bond Future			11.94327	84.56201	11.87693	84.92196		14.33		280,745,873.20	3,320	162,93
R2035	On	04/05/2023	Bond Future			12.07706	81.78185	12.00789	82.14988		14.83		0.00	0	
R2035	On	03/08/2023	Bond Future			12.21458	83.46892	12.14248	83.84480		13.56		0.00	0	
R2035	On	02/11/2023	Bond Future			12.36249	80.68835	12.28734	81.07205		11.67		0.00	0	
Total R2035 Future											547,442,119.72	6,532	182,71		
R2035	On	03/11/2022	Bond Future	9.82	Call			0.00000	0.00000	0,000	13.33		0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			11,617.38000	11.61738	11,969,060	13.33		0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			0.05000	0.00005	0,010	12.77		0.00	0	93
R2035	On	03/11/2022	Bond Future	10.30	Put			8,466.08000	8.46608	8,817,720	12.77		0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			0.62000	0.00062	0,210	12.46		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future	11.13	Put			3,419.92000	3.41992	3,745,840	12.69		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			18.21000	0.01821	21,180	15.22		0.00	0	9;
R2035 On 03/11/2022 Bond Future	10.99	Call			22.09000	0.02209	11,080	12.53		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			4,214.84000	4.21484	4,555,510	12.53		0.00	0	5f
R2035 On 03/11/2022 Bond Future	11.05	Call			34.31000	0.03431	18,130	12.60		0.00	0	9;
R2035 On 03/11/2022 Bond Future	11.05	Put			3,869.13000	3.86913	4,204,630	12.60		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			59.05000	0.05905	33,290	12.69		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			6,759.46000	6.75946	7,110,730	12.46		0.00	0	5f
R2035 On 03/11/2022 Bond Future	11.14	Call			62.99000	0.06299	35,790	12.70		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			3,364.88000	3.36488	3,689,360	12.70		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			67.12000	0.06712	38,420	12.71		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			3,310.08000	3.31008	3,633,060	12.71		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			5,142.56000	5.14256	4,793,850	15.22		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			76.83000	0.07683	63,700	13.07		0.00	0	3f
R2035 On 02/02/2023 Bond Future	9.89	Put			12,008.04000	12.00804	12,354,860	13.07		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			390.61000	0.39061	339,230	13.10		0.00	0	3f
R2035 On 02/02/2023 Bond Future	10.64	Put			7,543.68000	7.54368	7,852,250	13.10		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			62.83000	0.06283	51,800	13.06		0.00	0	5f
R2035 On 02/02/2023 Bond Future	9.81	Put			12,524.92000	12.52492	12,873,840	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			69.53000	0.06953	57,480	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			12,265.66000	12.26566	12,613,560	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			605.04000	0.60504	532,870	13.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			6,362.01000	6.36201	6,649,790	13.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			197.54000	0.19754	168,170	13.08		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.30	Put			9,472.99000	9.47299	9,803,570	13.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			362.11000	0.36211	313,770	13.09		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			7,761.21000	7.76121	8,072,820	13.09		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			851.89000	0.85189	759,040	13.43		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			5,479.00000	5.47900	5,746,100	13.43		0.00	0	5f
R2035 On 02/02/2023 Bond Future	10.66	Call			405.41000	0.40541	352,470	13.10		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			7,435.83000	7.43583	7,742,840	13.10		0.00	0	5f
R2035 On 02/02/2023 Bond Future	10.86	Call			593.70000	0.59370	522,550	13.22		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			6,410.72000	6.41072	6,699,520	13.22		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Call			7,534.41000	7.53441	7,225,640	16.58		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			674.28000	0.67428	725,460	16.58		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.88	Call			616.65000	0.61665	543,450	13.24		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			6,313.63000	6.31363	6,600,380	13.24		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			837.39000	0.83739	745,680	13.42		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.05	Put			5,523.45000	5.52345	5,791,690	13.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			2,837.42000	2.83742	2,635,750	14.62		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 02/02/2023 Bond Future	11.94	Put			2,495.16000	2.49516	2,653,440	14.62		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			2,958.88000	2.95888	2,752,550	14.68		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			2,400.63000	2.40063	2,554,250	14.68		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.42	Put			9,824.35000	9.82435	10,130,380	13.78		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			839.73000	0.83973	765,850	13.79		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			8,882.95000	8.88295	9,177,100	13.79		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			6,146.37000	6.14637	6,391,870	13.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,682.29000	1.68229	1,558,830	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			6,107.17000	6.10717	6,351,740	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			306.63000	0.30663	273,940	13.78		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			13,101.27000	13.10127	13,436,610	13.78		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			672.12000	0.67212	610,120	13.78		0.00	0	48
R2035 On 04/05/2023 Bond Future	12.46	Put			2,604.63000	2.60463	2,737,020	15.46		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			7,486.18000	7.48618	7,203,600	16.46		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			1,562.53000	1.56253	1,647,980	16.46		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			1,609.37000	1.60937	1,489,610	13.94		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			6,265.07000	6.26507	6,513,340	13.94		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			1,663.87000	1.66387	1,541,340	13.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,700.83000	1.70083	1,576,440	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			6,068.14000	6.06814	6,311,780	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			4,967.15000	4.96715	4,731,510	15.46		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			3,653.87000	3.65387	3,464,630	13.55		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			4,457.17000	4.45717	4,643,810	13.55		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			3,680.48000	3.68048	3,490,420	13.56		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			4,430.75000	4.43075	4,616,570	13.56		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			3,627.06000	3.62706	3,438,620	13.54		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			4,483.44000	4.48344	4,670,880	13.54		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			6,538.71000	6.53871	6,794,810	11.04		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			1,875.32000	1.87532	1,746,880	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			6,500.82000	6.50082	6,756,080	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			1,893.34000	1.89334	1,764,050	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			6,463.37000	6.46337	6,717,780	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,857.70000	1.85770	1,730,100	11.04		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										547,442,119.72	6,532	195,86
R2037 On 03/11/2022 Bond Future			11.93770	79.01394	11.88432	79.31181		14.52		19,911,512.88	252	24,98
R2037 On 02/02/2023 Bond Future			12.09083	76.21473	12.03500	76.51974		16.16		15,624,019.65	205	122,2
R2037 On 04/05/2023 Bond Future			12.22551	77.77208	12.16735	78.08404		15.88		0.00	0	
R2037 On 03/08/2023 Bond Future			12.36637	75.11857	12.30579	75.43721		15.41		0.00	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			12.50318	76.67158	12.44021	76.99682		12.79	0.00	0	
Total R2037 Future											35,535,532.53	457	147,15	
R2037	On	03/11/2022	Bond Future	11.30	Call			66.88000	0.06688	41,050	13.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,443.14000	3.44314	3,715,180	13.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			71.25000	0.07125	44,030	13.77	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,387.90000	3.38790	3,658,550	13.77	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			75.87000	0.07587	47,210	13.79	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,332.98000	3.33298	3,602,190	13.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			614.84000	0.61484	551,520	14.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			6,430.50000	6.43050	6,672,190	14.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			626.58000	0.62658	562,370	14.82	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,381.20000	6.38120	6,622,000	14.82	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			638.48000	0.63848	573,360	14.83	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,332.13000	6.33213	6,572,020	14.83	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			700.21000	0.70021	630,510	14.89	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put			6,089.99000	6.08999	6,325,300	14.89	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			2,480.88000	2.48088	2,319,950	16.11	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,838.29000	2.83829	2,982,370	16.11	0.00	0	6
R2037	On	04/05/2023	Bond Future	11.03	Put			7,688.38000	7.68838	7,918,290	14.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			6,513.98000	6.51398	6,723,460	15.04	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,644.22000	1.64422	1,540,960	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,472.99000	6.47299	6,681,690	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,662.51000	1.66251	1,558,480	15.06	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,432.38000	6.43238	6,640,310	15.06	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			1,184.55000	1.18455	1,102,500	14.79	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Call			2,647.52000	2.64752	2,506,850	15.58	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put			4,774.82000	4.77482	4,946,110	15.58	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,019.99000	9.01999	8,764,140	18.43	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,262.70000	1.26270	1,318,810	18.43	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call			1,626.25000	1.62625	1,523,770	15.04	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			3,625.47000	3.62547	3,464,710	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,615.28000	4.61528	4,773,160	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			3,652.12000	3.65212	3,490,670	15.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,588.16000	4.58816	4,745,350	15.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			3,678.85000	3.67885	3,516,720	15.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,561.18000	4.56118	4,717,690	15.28	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			6,693.08000	6.69308	6,906,470	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			1,939.71000	1.93971	1,829,270	12.05	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,770.14000	6.77014	6,984,940	12.05	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 02/11/2023 Bond Future	11.56	Call			1,957.87000	1.95787	1,846,720	12.06		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			6,731.53000	6.73153	6,945,620	12.06		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			1,976.13000	1.97613	1,864,280	12.06		0.00	0	
Total R2037 Option										0.00	0	2,47
Total For R2037										35,535,532.53	457	149,66
R2040 On 03/11/2022 Bond Future			11.98163	80.87997	11.92818	81.20022		15.27		206,324,803.47	2,551	13,03
R2040 On 02/02/2023 Bond Future			12.12893	77.86480	12.07306	78.19268		17.03		211,870,120.80	2,721	113,48
R2040 On 04/05/2023 Bond Future			12.25813	79.45603	12.19998	79.79132		16.75		0.00	0	
R2040 On 03/08/2023 Bond Future			12.39296	76.58685	12.33243	76.92933		16.41		0.00	0	
R2040 On 02/11/2023 Bond Future			12.52338	78.17019	12.46051	78.51979		14.21		0.00	0	
Total R2040 Future										418,194,924.27	5,272	126,52
R2040 On 03/11/2022 Bond Future	10.10	Call			0.00000	0.00000	0,000	14.90		0.00	0	
R2040 On 03/11/2022 Bond Future	10.10	Put			12,321.34000	12.32134	12,641,590	14.90		0.00	0	
R2040 On 03/11/2022 Bond Future	10.60	Call			0.14000	0.00014	0,050	14.26		0.00	0	1,46
R2040 On 03/11/2022 Bond Future	10.60	Put			8,669.27000	8.66927	8,989,430	14.26		0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Call			0.35000	0.00035	0,120	14.13		0.00	0	1,03
R2040 On 03/11/2022 Bond Future	11.30	Put			3,973.37000	3.97337	4,273,220	14.12		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			3,314.43000	3.31443	3,598,180	14.27		0.00	0	
R2040 On 03/11/2022 Bond Future	10.80	Call			0.85000	0.00085	0,330	14.00		0.00	0	
R2040 On 03/11/2022 Bond Future	10.80	Put			7,271.93000	7.27193	7,591,660	14.00		0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			24.03000	0.02403	13,040	14.00		0.00	0	1,03
R2040 On 03/11/2022 Bond Future	11.20	Put			4,601.05000	4.60105	4,910,310	14.00		0.00	0	
R2040 On 03/11/2022 Bond Future	11.30	Call			49.33000	0.04933	28,930	14.12		0.00	0	1,46
R2040 On 03/11/2022 Bond Future	12.52	Put			116.77000	0.11677	132,680	16.27		0.00	0	1,03
R2040 On 03/11/2022 Bond Future	11.39	Call			88.12000	0.08812	55,060	14.24		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			3,431.30000	3.43130	3,718,490	14.24		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			93.65000	0.09365	58,900	14.25		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			3,372.69000	3.37269	3,658,190	14.25		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			99.46000	0.09946	62,960	14.27		0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Put			7,966.10000	7.96610	8,286,120	14.13		0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Call			165.62000	0.16562	110,830	14.38		0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Put			2,807.52000	2.80752	3,072,980	14.38		0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Call			1,229.67000	1.22967	1,020,050	15.27		0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Put			799.83000	0.79983	910,460	15.27		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			3,550.31000	3.55031	3,245,970	16.27		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			106.59000	0.10659	91,250	15.53		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			12,639.70000	12.63970	12,952,240	15.53		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			114.55000	0.11455	98,240	15.53		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.21	Put			12,425.39000	12.42539	12,736,960	15.53		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future	10.93	Call			515.09000	0.51509	458,900	15.56		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			7,732.53000	7.73253	8,004,220	15.56		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			543.53000	0.54353	484,920	15.56		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.96	Put			7,558.42000	7.55842	7,827,690	15.56		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			706.92000	0.70692	635,450	15.69		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			6,786.38000	6.78638	7,042,790	15.69		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			720.13000	0.72013	647,670	15.70		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			6,733.38000	6.73338	6,988,800	15.70		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			733.62000	0.73362	660,160	15.71		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			6,680.75000	6.68075	6,935,170	15.71		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			832.54000	0.83254	751,970	15.80		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			6,319.06000	6.31906	6,566,370	15.80		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			2,874.84000	2.87484	2,694,560	17.16		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			2,892.86000	2.89286	3,040,460	17.16		0.00	0	62
R2040 On 02/02/2023 Bond Future	12.24	Call			3,430.16000	3.43016	3,231,970	17.47		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			2,456.91000	2.45691	2,586,600	17.47		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			3,532.38000	3.53238	3,331,160	17.53		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			2,386.28000	2.38628	2,512,940	17.53		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			13,705.02000	13.70502	14,004,620	15.56		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			10,157.69000	10.15769	10,427,600	15.57		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,078.99000	1.07899	1,001,050	15.57		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			9,080.90000	9.08090	9,338,250	15.57		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			1,861.58000	1.86158	1,745,720	15.73		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			6,654.01000	6.65401	6,873,440	15.73		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			403.54000	0.40354	367,850	15.56		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			6,610.88000	6.61088	6,829,450	15.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			1,902.55000	1.90255	1,784,970	15.75		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			6,567.97000	6.56797	6,785,680	15.75		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,007.06000	2.00706	1,885,180	15.80		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			6,356.30000	6.35630	6,569,710	15.80		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			858.97000	0.85897	793,590	15.57		0.00	0	48
R2040 On 04/05/2023 Bond Future	12.78	Call			5,849.93000	5.84993	5,624,160	17.57		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,606.03000	2.60603	2,715,550	17.57		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			8,364.66000	8.36466	8,102,080	18.62		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,636.72000	1.63672	1,709,430	18.62		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			1,882.00000	1.88200	1,765,280	15.74		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,134.68000	4.13468	3,956,410	16.36		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			4,834.86000	4.83486	4,999,070	16.36		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,163.98000	4.16398	3,984,980	16.37		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			4,806.60000	4.80660	4,970,080	16.37		0.00	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			4,193.08000	4.19308	4,013,370	16.38		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			4,778.20000	4.77820	4,940,970	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			7,404.45000	7.40445	7,628,710	13.46		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,312.96000	2.31296	2,189,110	13.44		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			7,487.27000	7.48727	7,713,020	13.44		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,333.12000	2.33312	2,208,530	13.45		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			7,445.62000	7.44562	7,670,630	13.45		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,353.68000	2.35368	2,228,340	13.46		0.00	0	
Total R2040 Option										0.00	0	11,15
Total For R2040										418,194,924.27	5,272	137,72
R2044 On 03/11/2022 Bond Future			11.95010	77.84628	11.90158	78.14152		16.09		5,449,239.60	70	44,60
R2044 On 02/02/2023 Bond Future			12.08857	74.90035	12.03787	75.20271		17.97		3,969,718.55	53	82,60
R2044 On 04/05/2023 Bond Future			12.20947	76.43103	12.15673	76.74031		17.68		0.00	0	
R2044 On 03/08/2023 Bond Future			12.33527	73.62473	12.28043	73.94057		17.46		0.00	0	
R2044 On 02/11/2023 Bond Future			12.45650	75.14686	12.39959	75.46926		15.84		0.00	0	
Total R2044 Future										9,418,958.15	123	127,27
R2044 On 03/11/2022 Bond Future	10.10	Call			0.00000	0.00000	0,000	15.36		0.00	0	
R2044 On 03/11/2022 Bond Future	10.10	Put			12,493.58000	12.49358	12,788,820	15.36		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			0.12000	0.00012	0,040	14.68		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	10.60	Put			8,703.65000	8.70365	8,998,810	14.68		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			0.87000	0.00087	0,350	14.54		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,348.51000	3.34851	3,605,460	15.40		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			120.40000	0.12040	80,290	15.42		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,289.90000	3.28990	3,545,030	15.42		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Put			7,262.18000	7.26218	7,556,900	14.54		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			127.55000	0.12755	85,570	15.44		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,231.70000	3.23170	3,484,960	15.44		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			64.91000	0.06491	40,610	15.24		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	11.30	Put			3,892.88000	3.89288	4,163,820	15.24		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			113.57000	0.11357	75,280	15.40		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			811.66000	0.81166	738,240	16.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			6,526.15000	6.52615	6,755,090	16.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			826.43000	0.82643	752,040	16.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			6,473.32000	6.47332	6,701,290	16.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			841.38000	0.84138	766,020	16.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			6,420.76000	6.42076	6,647,760	16.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			903.12000	0.90312	823,830	16.68		0.00	0	1,30
R2044 On 02/02/2023 Bond Future	11.20	Put			6,213.42000	6.21342	6,436,490	16.68		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Call			2,493.08000	2.49308	2,339,040	17.79		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		3,325.82000	3.32582	3,474,140	17.79	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		2,796.42000	2.79642	2,631,980	17.97	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		3,023.62000	3.02362	3,161,540	17.97	0.00	0	4,00
R2044	On	04/05/2023	Bond Future	12.00	Put		4,481.10000	4.48110	4,631,060	17.68	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call		2,020.71000	2.02071	1,908,420	16.87	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,643.00000	6.64300	6,839,990	16.87	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,042.16000	2.04216	1,929,070	16.88	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,599.41000	6.59941	6,795,600	16.88	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		3,782.37000	3.78237	3,913,840	18.08	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.43	Call		2,063.93000	2.06393	1,950,050	16.89	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,556.23000	6.55623	6,751,630	16.89	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		2,841.53000	2.84153	2,701,860	17.30	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		5,301.39000	5.30139	5,471,000	17.30	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	12.00	Call		3,549.06000	3.54906	3,389,740	17.68	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		4,327.85000	4.32785	4,150,040	18.08	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,248.13000	4.24813	4,081,450	17.35	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,891.12000	4.89112	5,040,280	17.35	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,189.04000	4.18904	4,023,690	17.33	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,949.49000	4.94949	5,099,980	17.33	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,218.54000	4.21854	4,052,530	17.34	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,920.22000	4.92022	5,070,050	17.34	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,748.63000	7.74863	7,948,800	15.19	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		2,721.99000	2.72199	2,599,110	15.19	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,706.90000	7.70690	7,906,420	15.19	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		2,678.54000	2.67854	2,556,970	15.18	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,790.54000	7.79054	7,991,370	15.18	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		2,700.22000	2.70022	2,577,990	15.19	0.00	0	
Total R2044 Option											0.00	0	19,62
Total For R2044											9,418,958.15	123	146,85
R2048	On	03/11/2022	Bond Future			11.87887	76.71811	11.83529	76.98954	16.64	101,037,750.87	1,317	84,6;
R2048	On	02/02/2023	Bond Future			12.01016	78.16943	11.96463	78.44744	17.57	89,973,013.93	1,151	240,7;
R2048	On	04/05/2023	Bond Future			12.12438	75.30324	12.07702	75.58765	18.31	0.00	0	10,9;
R2048	On	03/08/2023	Bond Future			12.24383	76.81904	12.19459	77.10956	16.82	0.00	0	
R2048	On	02/11/2023	Bond Future			12.36065	73.98398	12.30954	74.28055	14.81	961,791,740.00	13,000	13,00
Total R2048 Future											1,152,802,504.80	15,468	349,36
R2048	On	03/11/2022	Bond Future	10.00	Call		0.00000	0.00000	0,000	16.04	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		13,210.78000	13.21078	13,482,210	16.04	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		0.22000	0.00022	0,080	15.19	0.00	0	8;
R2048	On	03/11/2022	Bond Future	10.60	Put		8,477.19000	8.47719	8,748,480	15.19	0.00	0	

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 03/11/2022 Bond Future	10.70	Call			0.58000	0.00058	0,230	15.05		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Put			7,730.64000	7.73064	8,001,720	15.05		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			108.27000	0.10827	73,230	15.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,453.84000	3.45384	3,690,230	15.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			1,266.48000	1.26648	1,082,400	16.96		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			864.07000	0.86407	951,420	16.96		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			49.94000	0.04994	31,300	15.61		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			4,212.27000	4.21227	4,465,060	15.61		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			95.82000	0.09582	64,030	15.77		0.00	0	8
R2048 On 03/11/2022 Bond Future	11.30	Put			3,576.49000	3.57649	3,816,130	15.77		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			101.88000	0.10188	68,500	15.79		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,514.95000	3.51495	3,753,000	15.79		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			824.98000	0.82498	756,400	16.16		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			6,613.97000	6.61397	6,823,400	16.16		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			855.80000	0.85580	785,390	16.19		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			6,505.29000	6.50529	6,712,890	16.19		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			2,150.74000	2.15074	2,020,620	17.04		0.00	0	2,5
R2048 On 02/02/2023 Bond Future	11.70	Put			3,803.77000	3.80377	3,951,660	17.04		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			709.15000	0.70915	647,720	16.06		0.00	0	2,5
R2048 On 02/02/2023 Bond Future	11.00	Put			7,060.35000	7.06035	7,276,930	16.06		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			794.91000	0.79491	728,150	16.14		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			6,723.82000	6.72382	6,935,070	16.14		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			809.85000	0.80985	742,190	16.15		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			6,668.74000	6.66874	6,879,090	16.15		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			215.43000	0.21543	191,560	16.03		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			11,009.14000	11.00914	11,263,280	16.03		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			2,035.41000	2.03541	1,931,560	17.38		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			6,791.30000	6.79130	6,971,860	17.38		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			2,057.48000	2.05748	1,952,880	17.39		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			6,746.19000	6.74619	6,926,000	17.39		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			2,079.69000	2.07969	1,974,350	17.41		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			6,701.31000	6.70131	6,880,380	17.41		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4,249.18000	4.24918	4,095,310	16.62		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,873.12000	4.87312	5,009,770	16.62		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4,279.75000	4.27975	4,125,260	16.63		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,843.63000	4.84363	4,979,660	16.63		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4,310.41000	4.31041	4,155,300	16.64		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,814.32000	4.81432	4,949,730	16.64		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			2,275.29000	2.27529	2,169,490	14.07		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			7,471.19000	7.47119	7,661,960	14.07		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 02/11/2023 Bond Future	11.48	Call			2,296.59000	2.29659	2,190,120	14.08		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			7,426.80000	7.42680	7,616,900	14.08		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			2,318.01000	2.31801	2,210,860	14.09		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			7,382.62000	7.38262	7,572,040	14.09		0.00	0	
Total R2048 Option										0.00	0	6,83
Total For R2048										1,152,802,504.80	15,468	356,15
R209 On 03/11/2022 Bond Future			11.78077	63.84196	11.72728	64.10022		15.37		0.00	0	15,7!
R209 On 02/02/2023 Bond Future			11.92278	65.01898	11.86701	65.28337		16.24	15,474,517.24		238	24,5!
R209 On 04/05/2023 Bond Future			12.04414	63.19253	11.98619	63.46289		16.76	0.00		0	3,4!
R209 On 03/08/2023 Bond Future			12.16587	64.49631	12.10574	64.77242		15.40	0.00		0	
R209 On 02/11/2023 Bond Future			12.29325	62.67742	12.23085	62.95928		13.28	0.00		0	
Total R209 Future										15,474,517.24	238	43,7!
R209 On 03/11/2022 Bond Future	9.25	Call			0.00000	0.00000	0,000	15.14		0.00	0	6,0!
R209 On 03/11/2022 Bond Future	9.25	Put			13,786.31000	13.78631	14,044,570	15.14		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Call			0.00000	0.00000	0,000	15.14		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Put			12,216.80000	12.21680	12,475,060	15.14		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			0.00000	0.00000	0,000	14.81		0.00	0	3,2!
R209 On 03/11/2022 Bond Future	10.00	Put			9,206.53000	9.20653	9,464,790	14.81		0.00	0	6,0!
R209 On 03/11/2022 Bond Future	11.50	Call			345.50000	0.34550	256,130	14.90		0.00	0	1,1!
R209 On 03/11/2022 Bond Future	11.50	Put			1,459.73000	1.45973	1,628,620	14.90		0.00	0	
R209 On 03/11/2022 Bond Future	12.00	Call			1,624.14000	1.62414	1,413,450	15.85		0.00	0	
R209 On 03/11/2022 Bond Future	12.00	Put			322.88000	0.32288	370,450	15.85		0.00	0	3,2!
R209 On 03/11/2022 Bond Future	11.01	Call			20.44000	0.02044	11,120	14.17		0.00	0	
R209 On 03/11/2022 Bond Future	11.01	Put			3,632.87000	3.63287	3,881,810	14.17		0.00	0	
R209 On 03/11/2022 Bond Future	11.02	Call			22.03000	0.02203	12,080	14.18		0.00	0	
R209 On 03/11/2022 Bond Future	11.02	Put			3,582.13000	3.58213	3,830,440	14.18		0.00	0	
R209 On 03/11/2022 Bond Future	11.03	Call			23.72000	0.02372	13,120	14.19		0.00	0	
R209 On 03/11/2022 Bond Future	11.03	Put			3,531.54000	3.53154	3,779,200	14.19		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Call			0.25000	0.00025	0,090	14.16		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Put			6,359.42000	6.35942	6,617,520	14.16		0.00	0	
R209 On 03/11/2022 Bond Future	10.90	Call			8.48000	0.00848	4,200	14.03		0.00	0	1,1!
R209 On 03/11/2022 Bond Future	10.90	Put			4,200.38000	4.20038	4,454,360	14.03		0.00	0	
R209 On 03/11/2022 Bond Future	11.00	Call			18.95000	0.01895	10,230	14.16		0.00	0	
R209 On 03/11/2022 Bond Future	11.00	Put			3,683.77000	3.68377	3,933,310	14.16		0.00	0	5,0!
R209 On 02/02/2023 Bond Future	10.79	Call			457.72000	0.45772	408,610	14.89		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			5,886.58000	5.88658	6,101,860	14.89		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			466.87000	0.46687	417,020	14.90		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			5,842.37000	5.84237	6,056,910	14.90		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Call			448.70000	0.44870	400,320	14.88		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	02/02/2023	Bond Future	10.78	Put		5.930.99000	5.93099	6,147,000	14.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,340.95000	1.34095	1,253,920	15.69	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,636.76000	5.63676	5,820,090	15.69	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,503.45000	4.50345	4,324,500	17.53	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,162.73000	2.16273	2,254,140	17.53	0.00	0	8,56
R209	On	04/05/2023	Bond Future	11.00	Call		1,179.42000	1.17942	1,099,840	15.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		6,043.30000	6.04330	6,234,080	15.58	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,310.61000	1.31061	1,224,950	15.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,709.21000	5.70921	5,893,910	15.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,325.73000	1.32573	1,239,390	15.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,672.90000	5.67290	5,856,920	15.68	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		340.84000	0.34084	310,680	15.57	0.00	0	8,56
R209	On	04/05/2023	Bond Future	10.00	Put		10,687.97000	10.68797	10,928,170	15.57	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,164.78000	3.16478	3,024,430	15.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,934.81000	3.93481	4,070,570	15.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,188.12000	3.18812	3,047,170	15.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,911.32000	3.91132	4,046,480	15.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,141.51000	3.14151	3,001,760	15.32	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,958.43000	3.95843	4,094,790	15.32	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,617.53000	1.61753	1,523,070	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,843.99000	5.84399	6,031,390	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,633.26000	1.63326	1,538,180	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,810.10000	5.81010	5,996,880	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,602.11000	1.60211	1,508,290	12.52	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,878.24000	5.87824	6,066,280	12.52	0.00	0	
Total R209 Option											0.00	0	53,77
Total For R209											15,474,517.24	238	97,54
R210	On	03/11/2022	Bond Future			223.71182	223.71182	223.84508	223.84508		0.00	0	10
R210	On	02/02/2023	Bond Future			227.89174	227.89174	228.03215	228.03215		0.00	0	31
R210	On	04/05/2023	Bond Future			229.50599	229.50599	229.65148	229.65148		0.00	0	
R210	On	03/08/2023	Bond Future			234.28976	234.28976	234.43883	234.43883		0.00	0	
R210	On	02/11/2023	Bond Future			235.99868	235.99868	236.15108	236.15108		0.00	0	
Total R210 Future											0.00	0	47
Total For R210											0.00	0	47
R213	On	03/11/2022	Bond Future			11.32148	78.42764	11.23810	78.80220	11.28	16,469,804.40	210	33,02
R213	On	02/02/2023	Bond Future			11.49381	79.87355	11.40616	80.25667	11.93	0.00	0	31,82
R213	On	04/05/2023	Bond Future			11.63329	77.94929	11.54145	78.34098	12.01	0.00	0	
R213	On	03/08/2023	Bond Future			11.77802	79.55706	11.68179	79.95703	10.97	0.00	0	
R213	On	02/11/2023	Bond Future			11.93732	77.64746	11.83642	78.05573	9.30	0.00	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 R213 Future												16,469,804.40	210	64,84
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	11.01	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			10,294.42000	10.29442	10,668,980	11.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	11.01	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,978.15000	9.97815	10,352,710	11.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.00000	0.00000	0,000	8.37	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			4,042.05000	4.04205	4,416,530	7.19	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,898.02000	3.89802	4,272,420	7.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.00000	0.00000	0,000	7.75	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			5,945.57000	5.94557	6,320,130	7.75	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			0.00000	0.00000	0,000	6.81	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			4,913.59000	4.91359	5,288,150	6.81	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			0.09000	0.00009	0,010	7.19	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,642.72000	6.64272	7,017,280	8.37	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			0.12000	0.00012	0,020	7.24	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,994.00000	3.99400	4,368,460	7.24	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			0.15000	0.00015	0,020	7.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,945.99000	3.94599	4,320,420	7.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			0.19000	0.00019	0,030	7.35	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			50.31000	0.05031	39,760	11.81	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,757.08000	10.75708	11,129,650	11.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			254.50000	0.25450	211,230	11.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,700.11000	6.70011	7,039,960	11.39	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			355.21000	0.35521	298,040	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,836.48000	5.83648	6,162,430	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			360.97000	0.36097	303,040	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,794.39000	5.79439	6,119,580	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			366.92000	0.36692	308,200	11.27	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,752.53000	5.75253	6,076,930	11.27	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			455.02000	0.45502	385,420	11.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,269.64000	5.26964	5,583,160	11.30	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			523.72000	0.52372	446,120	11.34	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			4,960.46000	4.96046	5,265,980	11.34	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,300.44000	4.30044	4,011,910	13.09	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			918.01000	0.91801	1,012,600	13.09	0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put			4,846.64000	4.84664	5,114,140	11.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,286.44000	1.28644	1,161,290	11.47	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,815.26000	4.81526	5,081,800	11.47	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,300.26000	1.30026	1,174,160	11.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	04/05/2023	Bond Future	10.75	Put			4,783.79000	4.78379	5,049,380	11.47	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,272.51000	1.27251	1,148,320	11.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			2,931.99000	2.93199	2,729,340	10.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			3,232.12000	3.23212	3,429,440	10.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			2,953.80000	2.95380	2,750,270	10.86	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			3,212.03000	3.21203	3,408,470	10.86	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			2,975.68000	2.97568	2,771,270	10.87	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			3,192.05000	3.19205	3,387,610	10.87	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			4,565.09000	4.56509	4,828,330	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			1,597.50000	1.59750	1,454,330	8.84	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			4,619.86000	4.61986	4,884,960	8.84	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			1,612.68000	1.61268	1,468,580	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			4,592.42000	4.59242	4,856,590	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			1,627.94000	1.62794	1,482,910	8.85	0.00	0	
Total R213 Option												0.00	0	5,28
Total For R213												16,469,804.40	210	70,12
R214	On	03/11/2022	Bond Future			11.86956	61.45684	11.81599	61.72582		16.68	798,938.92	13	16,47
R214	On	02/02/2023	Bond Future			12.00563	62.58986	11.94980	62.86514		17.63	1,815,105.94	29	70,94
R214	On	04/05/2023	Bond Future			12.11589	60.56710	12.05799	60.84854		18.32	0.00	0	
R214	On	03/08/2023	Bond Future			12.22789	61.81649	12.16788	62.10393		17.04	0.00	0	
R214	On	02/11/2023	Bond Future			12.34685	59.79417	12.28467	60.08757		15.82	0.00	0	
Total R214 Future												2,614,044.86	42	87,42
R214	On	03/11/2022	Bond Future	11.34	Call			108.76000	0.10876	70,870	15.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			2,584.37000	2.58437	2,815,460	15.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			115.15000	0.11515	75,510	15.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			2,537.13000	2.53713	2,766,470	15.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			121.83000	0.12183	80,390	15.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			2,490.24000	2.49024	2,717,780	15.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			669.53000	0.66953	603,270	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			5,284.55000	5.28455	5,493,570	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			681.82000	0.68182	614,680	16.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			5,241.32000	5.24132	5,449,460	16.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			694.26000	0.69426	626,230	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			5,198.30000	5.19830	5,405,550	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			706.85000	0.70685	637,930	16.24	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put			5,155.51000	5.15551	5,361,870	16.24	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			1,991.66000	1.99166	1,854,550	17.27	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put			2,740.24000	2.74024	2,878,410	17.27	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			5,287.44000	5.28744	5,464,600	17.42	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/05/2023	Bond Future	11.37	Call		1,741.34000	1.74134	1,636,330	17.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,252.25000	5.25225	5,428,680	17.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,759.64000	1.75964	1,653,900	17.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		5,217.23000	5.21723	5,392,930	17.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,723.14000	1.72314	1,618,860	17.42	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,652.89000	3.65289	3,497,550	16.90	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,787.19000	3.78719	3,919,290	16.90	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,678.19000	3.67819	3,522,250	16.91	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,764.26000	3.76426	3,895,760	16.91	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,703.56000	3.70356	3,547,010	16.93	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,741.47000	3.74147	3,872,360	16.93	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		6,177.64000	6.17764	6,361,640	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,076.50000	2.07650	1,968,340	15.07	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,247.51000	6.24751	6,432,750	15.07	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,094.14000	2.09414	1,985,360	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,212.50000	6.21250	6,397,120	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,111.87000	2.11187	2,002,470	15.08	0.00	0	
Total R214 Option											0.00	0	3,20
Total For R214											2,614,044.86	42	90,62
Total for Bond											15,491,740,865.48	187,417	1,905,37
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			804.36900	804.36900	807.44600	807.44600				64,349,520.00	8	4
GOVI On 02/02/2023 GOVI			819.19900	819.19900	822.34900	822.34900				0.00	0	8
GOVI On 04/05/2023 GOVI			835.89500	835.89500	839.11800	839.11800				0.00	0	
GOVI On 03/08/2023 GOVI			853.12200	853.12200	856.41400	856.41400				0.00	0	
GOVI On 02/11/2023 GOVI			870.74900	870.74900	874.10900	874.10900				0.00	0	
Total GOVI Future										64,349,520.00	8	86
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			129,640.00000	12.96400	160,410,000			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			129,740.00000	12.97400	160,510,000			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			129,840.00000	12.98400	160,610,000			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			284,910.00000	28.49100	316,410,000			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			284,710.00000	28.47100	316,210,000			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			284,810.00000	28.48100	316,310,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			137,520.00000	13.75200	169,750,000			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	Op 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		137,620.00000	13.76200	169,850,000		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		137,420.00000	13.74200	169,650,000		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		191,940.00000	19.19400	159,020,000		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		191,840.00000	19.18400	158,920,000		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		192,040.00000	19.20400	159,120,000		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		116,910.00000	11.69100	150,510,000		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		117,010.00000	11.70100	150,610,000		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		117,110.00000	11.71100	150,710,000		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											64,349,520.00	8	86
Total for GOVI											64,349,520.00	8	86
AL37	On	03/11/2022	Index Future			822.40400	822.40400	824.60000	824.60000		0.00	0	
AL37	On	02/02/2023	Index Future			837.56600	837.56600	839.82000	839.82000		0.00	0	
AL37	On	04/05/2023	Index Future			854.63700	854.63700	856.94400	856.94400		0.00	0	
AL37	On	03/08/2023	Index Future			872.25000	872.25000	874.60800	874.60800		0.00	0	
AL37	On	02/11/2023	Index Future			890.27300	890.27300	892.67900	892.67900		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/11/2022	Index Future			929.16300	929.16300	933.30700	933.30700		0.00	0	
AL7T	On	02/02/2023	Index Future			946.29400	946.29400	950.53300	950.53300		0.00	0	
AL7T	On	04/05/2023	Index Future			965.58000	965.58000	969.91500	969.91500		0.00	0	
AL7T	On	03/08/2023	Index Future			985.48000	985.48000	989.90700	989.90700		0.00	0	
AL7T	On	02/11/2023	Index Future			1,005.84200	1,005.84200	1,010.36100	1,010.36100		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/11/2022	Index Future			816.01700	816.01700	819.10500	819.10500		0.00	0	10
ALBI	On	02/02/2023	Index Future			831.06200	831.06200	834.22300	834.22300		0.00	0	
ALBI	On	04/05/2023	Index Future			848.00000	848.00000	851.23400	851.23400		0.00	0	
ALBI	On	03/08/2023	Index Future			865.47700	865.47700	868.77900	868.77900		0.00	0	
ALBI	On	02/11/2023	Index Future			883.35900	883.35900	886.73000	886.73000		0.00	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			308.87700	308.87700	314.46400	314.46400				52,509,090.00	17	
IGOV On 02/02/2023 Index Future			314.64800	314.64800	320.34600	320.34600				3,146,480.00	1	68
IGOV On 04/05/2023 Index Future			321.13600	321.13600	326.95400	326.95400				51,381,760.00	16	
IGOV On 03/08/2023 Index Future			327.82800	327.82800	333.76800	333.76800				0.00	0	
IGOV On 02/11/2023 Index Future			334.67300	334.67300	340.73800	340.73800				0.00	0	
Total IGOV Future										107,037,330.00	34	71
Total For IGOV										107,037,330.00	34	71
Total for Index										107,037,330.00	34	84
JIBAR F On 16/11/2022 Jibar Future			6.58000	93.42000	6.56500	93.43500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			7.32000	92.68000	7.31500	92.68500				0.00	0	6
JIBAR F On 18/01/2023 Jibar Future			7.40000	92.60000	7.38500	92.61500				0.00	0	
JIBAR F On 15/02/2023 Jibar Future			7.85500	92.14500	7.85000	92.15000				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.92000	92.08000	7.91000	92.09000				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			8.11500	91.88500	8.11000	91.89000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			8.24500	91.75500	8.23500	91.76500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.35000	91.65000	8.33000	91.67000				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			8.38500	91.61500	8.36000	91.64000				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			8.37000	91.63000	8.34000	91.66000				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			8.36000	91.64000	8.33000	91.67000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			8.48500	91.51500	8.44500	91.55500				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 :										15,663,127,715.48	187,459	1,907,45
ABCPI3 On 07/12/2023 Spot Bond			3.99800	329.91082	3.99800	329.71366				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.74139				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.61283				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.29000	101.13642	10.29000	101.10869				0.00	0	

Contract 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			12.41500	86.89097	12.41500	86.86238				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.09540				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.67595				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.50875				0.00	3,300,000,000	1,650,000,000
Total ABFN16 SPOT										0.00	3,300,000,000	1,650,000,000
Total For ABFN16										0.00	3,300,000,000	1,650,000,000
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.35762				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.32930				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.47268				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.18353				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.40667				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.43681				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.65336				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	101.92106				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.67972				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.89796				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	102.01738				0.00	2,000,000,000	1,850,000,000
Total ABFN35 SPOT										0.00	2,000,000,000	1,850,000,000
Total For ABFN35										0.00	2,000,000,000	1,850,000,000
ABFN3 On 07/02/2026 Spot Bond					0.00000	102.08660				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.65781				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.81169				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.69843				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.33326				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.21100				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.21369				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.61304				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	Options Interest
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.12574				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.07906				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.43850				0.00	0	2,000,000,00
Total ABFN49 SPOT										0.00	0	2,000,000,00
Total For ABFN49										0.00	0	2,000,000,00
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.33937				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.40509				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.38251				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.29507				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.32936				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.35800				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.69301				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.70392				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.60056				0.00	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN03 SPOT										0.00	0	50,000,00
Total For ABGN03										0.00	0	50,000,00
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.58246				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.86914				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.07369				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.60146				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.62809				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.69000	7.69000	7.69000	155.91725				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	51.68818	100.00000	51.54727				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.42000	3.42000	3.42000	164.20329				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.14000	4.14000	4.14000	214.83717				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	235.98608				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.89500	8.89500	8.89500	100.75662				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			9.20500	9.20500	9.20500	107.95242				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.42500	104.52104	7.42500	104.49986				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.45000	107.15894	9.45000	107.13206				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.61500	108.81955	9.61500	108.79178				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.86500	102.49579	7.86500	102.47395				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.78000	97.94910	9.78000	97.92327				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.63866	100.00000	13.60814				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.70000	330.95248	3.70000	330.75732				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.08000	12.08000	12.08000	101.37724				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.72086				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.70248				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.71670				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	100.71670				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	206.67969				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.67156				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.12689				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.21735				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.42768				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.18405				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.40200				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.94526				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.75097				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.02346				0.00	1,220,000,000	610,000,00

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 AGT01 SPOT										0.00	1,220,000,000	610,000,000
Total For AGT01										0.00	1,220,000,000	610,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.45265				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.50518				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.61501				0.00	0	150,000,000
Total AGT04 SPOT										0.00	0	150,000,000
Total For AGT04										0.00	0	150,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.13018				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.13320				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.50500	96.58912	9.50500	96.56475				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.13800				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.15396				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.17384				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.12175				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.23786				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	

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			9.42000	102.05854	9.42000	102.03302				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.37534				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.28937				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.35803				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.14832				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.73843				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.17966				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.28926				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.35789				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.83776				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.34355				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.41741				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	101.32357				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.29783				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.39219				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.35960				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.39130				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.88909				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.28500	101.51733	8.28500	101.49482				0.00	0	13,808,000,00
Total AIR02 SPOT										0.00	0	13,808,000,00
Total For AIR02										0.00	0	13,808,000,00
AIR04 On 29/05/2024 Spot Bond			10.13500	102.45358	10.13500	102.42605			1,013,500,000,000.00		100,000,000	100,000,00
Total AIR04 SPOT									1,013,500,000,000.00		100,000,000	100,000,00
Total For AIR04									1,013,500,000,000.00		100,000,000	100,000,00
AIR05 On 29/05/2030 Spot Bond			13.28500	88.60591	13.28500	88.57495				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.32000	192.20024	6.32000	192.07350				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.66409				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.00009				0.00	0	

Contract 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	100.76090				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.87129				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.45874				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.42000	251.35985	5.42000	251.20006				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.03000	217.16302	6.03000	217.02148				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.01000	205.89390	5.01000	205.76513				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.48000	113.70397	5.48000	113.63160				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.78021				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.76278				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.62739				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.44225				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/08/2048 Spot Bond					0.00000	101.30996				0.00	0	660,000,00
Total ASN279 SPOT										0.00	0	660,000,00
Total For ASN279										0.00	0	660,000,00
ASN28: On 21/08/2023 Spot Bond					0.00000	101.28594				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.82326				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.65795				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.66603				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.34523				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.07500	5.07500	5.07500	111.57843				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.56500	5.56500	5.56500	102.82896				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.77120				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.86132				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.58315				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.18621				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			5.59000	112.22228	5.59000	112.15054				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.67519				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.24465				0.00	11,600,000	2,900,000
Total ASN346 SPOT										0.00	11,600,000	2,900,000
Total For ASN346										0.00	11,600,000	2,900,000
ASN35: On 20/06/2024 Spot Bond					0.00000	100.80260				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.65216				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.65216				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.10682				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.92351				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.79675				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.24176				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.72034				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.74651				0.00	0	

Contract 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	100.74651				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.85297				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.97561				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.20345				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.66255				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.64290				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.73493				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.94114				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	103.73483				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.58347				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	100.59803				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.76445				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.01227				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	100.68027				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.15126				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.15221				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.88000	9.88000	9.88000	101.96506				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.54500	11.54500	11.54500	100.55495				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.85959				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.84319				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.29905				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.87675				0.00	0	
Total ASN480 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	113.80400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.33000	11.33000	11.33000	100.14504				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.25063				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.68921				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.68921				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.65620				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.90000	96.85588	10.90000	96.82779				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.08000	96.47098	10.08000	96.44507				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.63000	95.38572	10.63000	95.35873				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.63000	95.38572	10.63000	95.35873				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.20500	101.93352	9.20500	101.90859				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.15500	102.38081	11.15500	102.35061				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.10500	102.36937	11.10500	102.33931				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.60500	102.29862	10.60500	102.26990				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.60500	102.29862	10.60500	102.26990				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.52501				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	99.84660				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	99.33851				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			11.24000	101.98342	11.24000	101.95312				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			11.33000	100.68341	11.33000	101.39184				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			11.19000	101.69314	11.19000	101.66306				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	103.07690				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	99.99993				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	100.98506				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.68565				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.62457				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.78754				0.00	500,000,000	250,000,000
Total ASN580 SPOT										0.00	500,000,000	250,000,000
Total For ASN580										0.00	500,000,000	250,000,000
ASN58: On 14/11/2022 Spot Bond					0.00000	101.70216				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.46424				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.70500	101.95337	9.70500	101.92696				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.31002				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.16161				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.33554				0.00	0	
Total ASN602 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.91804				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.82299				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.68591				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.56229				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.67045				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.42581				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.88732				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.64098				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.33624				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.50408				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.72581				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.78611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.10093				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	102.00766				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.90383				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.31957				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.63737				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.16244				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.44796				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.56024				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.60691				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.75765				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.78519				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	101.34003				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.28315				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.63479				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.84801				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.83027				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.17730				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.82997				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.69333				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.69793				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.09146				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.61568				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	102.00992				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 Interest
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.53766				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.64381				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.98867				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.51667				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.85258				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.03440				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.83459				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.23444				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.64211				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.67035				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.67954				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.68713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	99.84087				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.82827				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.78819				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.33384	10.33384	10.33384	104.10773				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.98884				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.66500	10.66500	10.66500	101.78446				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	99.82490				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	99.84185				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	99.84168				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	99.98764				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.59898				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81: On 06/04/2025 Spot Bond					0.00000	100.47156				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.49615				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.30444				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.77640				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	89.33975				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.31804				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.36936				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.36861				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.26119				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.23306				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.23306				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	99.82502				0.00	0	
Total ASN834 SPOT										0.00	0	

Contract 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 ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.72827				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.06478				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.06438				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.06438				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.00018				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	98.51981				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.96069				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.96042				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.95962				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.82836				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.82930				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.67044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.68899				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.23451				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.03620				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	99.84323				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.35710				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.14859				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.88791				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.88791				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.75964				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.77286				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	

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	100.77286				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.62592				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.63030				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.78994				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.78076				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	99.82170				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.93368				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.14249				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.63542				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.81640				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.78000	105.00525	11.78000	102.44530				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.77157				0.00	0	
Total ASN902 SPOT										0.00	0	

Contract 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 ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	99.85132				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.66115				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.09715				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.95540				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.89139				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.87069				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.79679				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.81071				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.82322				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.83591				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.69328				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.62686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.52649				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 06/02/2023 Spot Bond					0.00000	100.37083				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN935 On 20/12/2027 Spot Bond					0.00000	100.77296				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.34589				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	99.83488				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.19663				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.14019				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total ASN943 SPOT										0.00	0	5,000,000.00
Total For ASN943										0.00	0	5,000,000.00
ASN943 On 20/06/2027 Spot Bond					0.00000	100.57412				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.08902				0.00	0	525,000.00
Total BAW22 SPOT										0.00	0	525,000.00
Total For BAW22										0.00	0	525,000.00
BAW29 On 22/02/2023 Spot Bond					0.00000	101.58130				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW33 On 13/10/2023 Spot Bond			7.79000	98.69942	7.79000	98.67870				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.25937				0.00	73,000,000	73,000,000
Total BAW34 SPOT										0.00	73,000,000	73,000,000
Total For BAW34										0.00	73,000,000	73,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	101.98034				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.26143				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.56773				0.00	0	1,900,000,000
Total BAW38 SPOT										0.00	0	1,900,000,000
Total For BAW38										0.00	0	1,900,000,000
BAWGL On 22/08/2025 Spot Bond					0.00000	101.18775				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.21855				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.53000	12.53000	12.53000	99.82896				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.93253				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.80176				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.09485				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.91393				0.00	0	
Total BAYA80 SPOT										0.00	0	

Contract 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 BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.92291				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/12/2023 Spot Bond					0.00000	100.75416				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.75226				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.88463				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.25096				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.78909				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.87408				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.70697				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.72254				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.70646				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.59981				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.70018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.84837				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.75531				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.75440				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.73220				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.83455				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.04374				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.85094				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/06/2023 Spot Bond					0.00000	101.25400				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.83492				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.82876				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.83455				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB24 On 30/09/2024 Spot Bond					0.00000	100.83492				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.63500	9.63500	9.63500	93.79252				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.84651				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.12802				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.93209				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.94323				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.70633				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.80482				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.83015				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.78058				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.84668				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.54063				0.00	0	
Total BGL19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.79002				0.00	0	1,375,000,00
Total BID10 SPOT										0.00	0	1,375,000,00
Total For BID10										0.00	0	1,375,000,00
BID11 On 15/11/2023 Spot Bond			8.32500	105.50736	8.32500	105.48398				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.16061				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.91911				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.28444				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.59600				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.61038				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.83073				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.30167				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.11300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	86.84800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	58.83700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	41.96000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2: On 10/11/2022 Spot Bond					0.00000	101.31497				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.53450				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.23487				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.24469				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.17834				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.50378				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.40272				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.79418				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.78881				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	

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 24/08/2024 Spot Bond					0.00000	101.33958				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	99.80626				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	100.58679				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.94916				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.51273				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.37780				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.13000	106.38774	9.13000	106.36179				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.43000	107.49174	9.43000	107.46469				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.98000	103.66468	9.98000	103.63680				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.02000	11.02000	11.02000	99.63217				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.71155				0.00	0	
Total CGR42 SPOT										0.00	0	

Contract 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 CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.42860				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.51196				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.00026				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.70854				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.06600	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	100.66143				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.34000	102.55899	9.34000	102.53314				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	106.76559	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	102.02919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.56275				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.62000	99.64717	11.62000	99.61609				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	110.90968	6.50000	102.58200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 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	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.49189				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.48234				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.12000	154.97538	6.12000	154.87416				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.23000	148.14301	8.23000	148.03803				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.54656				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN49 On 04/09/2024 Spot Bond			8.98500	103.21676	8.98500	103.19170				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.41254				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.32519				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.95629				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.79036				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.73588				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	100.78316				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.49500	99.85644	10.49500	99.82777				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.31202				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.81848				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.11216				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	100.81352				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.22719				0.00	0	
Total CLN525 SPOT										0.00	0	

Contract 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 CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.07744				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.04699				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.32941				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.81848				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.71215				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.14303				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.86000	101.57234	10.86000	101.54315				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.70755				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	99.97800				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.18326				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	146.85100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.33287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.33000	100.78194	10.33000	100.75436				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.38000	100.05705	10.38000	100.02908				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.47000	103.77982	10.47000	103.75105				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.52000	10.52000	10.52000	306.87135				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.52043				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.50286				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.26991				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.19728				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	138.23700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN567 On 11/02/2026 Spot Bond					0.00000	101.57991				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.83000	102.86113	10.83000	102.84044				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.33000	104.13653	10.33000	104.10804				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.86882				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.32371				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.51786				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.99313				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.50925				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.56000	103.01133	10.56000	102.98252				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.56260				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.51531				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.76228				0.00	0	
Total CLN575 SPOT										0.00	0	

Contract 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 CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.76720				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.13877				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.51257				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	101.56076				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	100.84828				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.14021				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	101.34221				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.08858				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	104.33204				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.68058				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	102.70011				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59: On 05/12/2026 Spot Bond					0.00000	102.53806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.54000	154.79750	4.54000	124.36000				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.57975				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.73742				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.25332				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.80000	9.80000	9.80000	102.61230				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.49276				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.77290				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.68058				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.68058				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			9.38500	9.38500	9.38500	100.84793				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	101.56260				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.67817				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.86248				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.16640				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.27873				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.96000	99.56289	9.96000	104.18903				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.98909				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.93011				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.28829				0.00	0	
Total CLN614 SPOT										0.00	0	

Contract 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 CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	92.71200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.25520				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.80586				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.10145				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.91557				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	99.91804				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	99.97773				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.63500	102.52693	7.63500	102.50590				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.50727				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.43045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.34000	59.17470	13.34000	78.14647				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.22175				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.03000	98.07883	11.03000	98.05021				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.50188				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.23425				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.38856				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.56228				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.98045				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.23770				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.49649				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.63264				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	

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 19/08/2025 Spot Bond					0.00000	101.60430				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.15295				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	101.24285				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.67009				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2024 Spot Bond					0.00000	100.01363				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.67104				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	101.61715				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	101.09172				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	101.49649				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	101.26262				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	101.49649				0.00	0	360,000,00
Total CLN652 SPOT										0.00	0	360,000,00
Total For CLN652										0.00	0	360,000,00
CLN65(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	95.49500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.78098				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.66326				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.14295				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.47100				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	115.42000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	140.92200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.27116				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.54557				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.73361				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.55731				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.97549				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.17463				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.62226				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.03947	158.62571	5.03947	128.83037				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.03947	158.62571	5.03947	128.83121				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.64921				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.72104				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.65259				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.15589				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.54821				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.87265				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68: On 21/06/2023 Spot Bond					0.00000	100.62953				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.64384				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	101.71474				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	100.74184				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	100.74161				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	103.04572				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 26/09/2023 Spot Bond					0.00000	100.66423				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	100.66619				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	101.77346				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69: On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.97249				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69: On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.46559				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	104.90556				0.00	4,000,000,000	2,000,000,000
Total CLN699 SPOT										0.00	4,000,000,000	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN699										0.00	4,000,000,000	2,000,000,000
CLN700 On 28/02/2023 Spot Bond					0.00000	100.99554				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.39834				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.36015				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.84941				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.53283				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.75695				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.43757				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.65333				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.94884				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.19093				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.71992				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.35344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.65690				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.65690				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.65690				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	81.99107				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.73292				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	80.99170				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	81.31299				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.95583				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.02075				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.61316				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.61316				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	100.61316				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.62209				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.62209				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.62209				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	84.51058				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	85.54482				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	86.18089				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.66596				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.74433				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	95.31522				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.04062				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.29420				0.00	0	
Total CLN738 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.18900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.02828				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.47851				0.00	0	3,390,000,00
Total CLN741 SPOT										0.00	0	3,390,000,00
Total For CLN741										0.00	0	3,390,000,00
CLN742 On 31/03/2032 Spot Bond					0.00000	100.66249				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.72258				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	102.20796				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.28195				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.66613				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.98584				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	100.78995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.46730				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.69254				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.11269				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	100.71568				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.68773				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.53715				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.02470				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	93.73448				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	101.69254				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	100.77631				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	105.37552				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	96.91514				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	82.40146				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	87.85089				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.23529				0.00	0	
Total CLN773 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.82193				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.45000	7.45000	7.45000	119.39054				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.16116				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	101.36640				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.76766				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.77914				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	101.87836				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.99728				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.83655				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.86181				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.62591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.59451				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.62591				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.50589				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.33856				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.99746				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	101.99746				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	103.00110				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.99746				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.62598				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.99746				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN798 On 31/01/2024 Spot Bond					0.00000	101.99761				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	102.00863				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	102.00863				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.24177				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.27856				0.00	10,000,000,000	5,000,000,000
Total CLN802 SPOT										0.00	10,000,000,000	5,000,000,000
Total For CLN802										0.00	10,000,000,000	5,000,000,000
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	101.78603				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.11320				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	102.02024				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.24925				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.85951				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.61686				0.00	0	
Total CLN809 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.63500	93.81677	9.63500	93.79252				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.62120				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN81 On 21/07/2025 Spot Bond					0.00000	100.07267				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.99746				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81 On 31/07/2025 Spot Bond					0.00000	101.99769				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	102.02024				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81 On 31/01/2030 Spot Bond					0.00000	101.76768				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.99746				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.99769				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.62599				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.99769				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.99769				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.99734				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.99769				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.18493				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.99746				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	103.73183				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.98057				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.99734				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			10.00500	10.00500	10.00500	100.40862				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.23436				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN835 On 31/08/2026 Spot Bond					0.00000	101.23451				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.23452				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.23442				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.62598				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.66400				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.59155				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	100.91081				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.76402				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	99.76266				0.00	0	
Total CLN846 SPOT										0.00	0	

Contract 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 CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.62599				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.62598				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.62562				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	102.14701				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.79663				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.67044				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.70908				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.76698				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.78535				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.82226				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	103.24737				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	83.98128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	102.10319				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.71643				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.66124				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86(On 09/03/2028 Spot Bond					0.00000	100.89155				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	105.99988				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86(On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.97700				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86(On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.65100				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86(On 31/01/2025 Spot Bond					0.00000	102.50117				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86(On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.84909				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86(On 15/07/2029 Spot Bond					0.00000	101.72189				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	101.74473				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87 On 31/07/2027 Spot Bond					0.00000	101.73324				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.36034				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87 On 31/08/2025 Spot Bond					0.00000	101.23436				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	100.68424				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	99.78276				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	99.78276				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87 On 24/04/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87 On 31/01/2030 Spot Bond					0.00000	101.43499				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87 On 02/04/2026 Spot Bond					0.00000	100.49276				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	100.48992				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.00967				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	101.36608				0.00	0	
Total CLN882 SPOT										0.00	0	

Contract 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 CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.77017				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.55772				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	82.55772				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	82.37814				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	82.52775				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.61000	5.61000	5.61000	121.61328				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	100.66512				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	100.60544				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.55117				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.51704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.53484				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.47501				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.40430				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			9.95500	106.01410	9.95500	105.98596				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.60000	103.45462	11.60000	103.42275				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.04500	102.55899	11.04500	102.52887				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.42000	100.40881	9.42000	100.38393				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.39000	88.54669	13.39000	88.51518				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.98000	93.56004	11.98000	93.53031				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.97396				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	101.22233				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.34431				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.73000	10.73000	10.73000	103.92555				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.14407				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.50271				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.71823				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.25485				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.61931				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.54608				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.65583				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.67308				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.93500	102.22215	7.93500	102.20052				0.00	0	410,000.00
Total DV23 SPOT										0.00	0	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 For DV23										0.00	0	410,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	78.21429	100.00000	78.05499				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	78.21429	100.00000	78.05499				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.50500	101.98816	9.50500	101.96242				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	101.76390	9.69000	101.73773				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.76390	9.69000	101.73773				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.93000	97.05475	10.93000	97.02669				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.20500	92.74636	12.20500	92.71651				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.83738	10.10000	101.81012				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.83738	10.10000	101.81012				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.08492				0.00	0	10,000,000,00
Total DVF24 SPOT										0.00	0	10,000,000,00
Total For DVF24										0.00	0	10,000,000,00
DVF25 On 02/04/2024 Spot Bond					0.00000	99.65173				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.21026				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.23242				0.00	0	
Total DVF27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For DVF27										0.00	0	
DVFB2: On 15/12/2024 Spot Bond					0.00000	100.78829				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2: On 31/05/2024 Spot Bond					0.00000	99.87208				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2: On 31/05/2026 Spot Bond					0.00000	101.33720				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2: On 31/01/2023 Spot Bond					0.00000	99.85902				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2: On 31/01/2025 Spot Bond					0.00000	98.24487				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond					0.00000	99.85339				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3: On 21/08/2023 Spot Bond					0.00000	102.27463				0.00	1,400,000,000	1,800,000,00
Total DVFB30 SPOT										0.00	1,400,000,000	1,800,000,00
Total For DVFB30										0.00	1,400,000,000	1,800,000,00
DVFB3: On 21/08/2025 Spot Bond					0.00000	102.63519				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2: On 15/12/2026 Spot Bond					0.00000	101.49053				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2: On 15/12/2028 Spot Bond					0.00000	100.85179				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.89500	102.45645	8.89500	102.43182				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.68000	114.94693	5.68000	114.87289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.48000	101.27058	5.48000	101.20613				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	147.88904	2.25000	147.80765				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.40000	156.02776	4.40000	155.93293				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.36500	143.34797	4.36500	143.26100				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.37000	138.19274	4.37000	138.10886				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.50000	118.30882	5.50000	118.23337				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.45000	103.83198	5.45000	103.76597				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	147.88904	2.25000	147.80765				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	166.10011				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.40328				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	152.94027				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	126.97254				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.09489				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	122.82397				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.17751				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	109.84358				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.58735				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	92.34449				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	93.11294				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	99.04504				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	101.83153				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.71315				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	100.05321				0.00	0	
Total ELN020 SPOT										0.00	0	

Contract 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 ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.04000	98.37733	11.04000	103.35748				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.10500	13.10500	13.10500	95.42983				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.15500	13.15500	13.15500	93.74967				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			11.13000	11.13000	11.13000	102.28384				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.13000	11.13000	11.13000	101.73696				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.07500	13.07500	13.07500	97.16395				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.35000	12.35000	12.35000	98.94964				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.57500	15.57500	15.57500	92.52490				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.33031				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.87901				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.77469				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.52432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.05763				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.14724				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.92356				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.75451				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.92770				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.43787				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.70576				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.39532				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.41907				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.81211				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.84790				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT007 On 22/06/2024 Spot Bond					0.00000	100.60055				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.31385				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	101.36176				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	101.58905				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.38465				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	101.44043				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.41244				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	101.46823				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.41273				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA29 On 17/05/2025 Spot Bond					0.00000	101.34759				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA30 On 17/05/2027 Spot Bond					0.00000	101.40336				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.58500	103.03023	7.58500	103.00923			15,170,000,000,000.00	2,000,000,000	26,702,675,100	
Total ES23 SPOT									15,170,000,000,000.00	2,000,000,000	26,702,675,100	

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 ES23									15,170,000,000.00	2,000,000,000	26,702,675,10
ES23/R On 25/01/2023 Spot Bond			10.00000	102.41849	10.00000	102.39113			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			10.05000	94.22274	10.05000	94.19736			100,500,000,000.00	10,000,000	8,732,841,90
Total ES26 SPOT									100,500,000,000.00	10,000,000	8,732,841,90
Total For ES26									100,500,000,000.00	10,000,000	8,732,841,90
ES26/R On 02/04/2026 Spot Bond			7.85000	100.48772	7.85000	100.46646			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.69500	70.59908	12.64000	70.82507			126,950,000,000.00	10,000,000	21,669,261,00
Total ES33 SPOT									126,950,000,000.00	10,000,000	21,669,261,00
Total For ES33									126,950,000,000.00	10,000,000	21,669,261,00
ES33/R On 15/09/2033 Spot Bond			7.50000	100.81689	7.50000	100.79638			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.90500	68.84521	12.85000	69.10892			0.00	0	33,881,982,00
Total ES42 SPOT									0.00	0	33,881,982,00
Total For ES42									0.00	0	33,881,982,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.00000	8.50000	99.97726			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.06500	12.06500	12.06500	100.34691			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.60500	14.60500	14.60500	95.27189			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.98068			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.52680			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.23778			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.43259				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.84791				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.06400				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.99705				0.00	0	49,000,00
Total FIFG01 SPOT										0.00	0	49,000,00
Total For FIFG01										0.00	0	49,000,00
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.75933				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.25266				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.32139				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.33858				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	101.47150				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.40241				0.00	5,000,000,000	2,830,000,00
Total FRB24 SPOT										0.00	5,000,000,000	2,830,000,00
Total For FRB24										0.00	5,000,000,000	2,830,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	104.53550				0.00	3,000,000,000	1,500,000,000
Total FRB25 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRB25										0.00	3,000,000,000	1,500,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.95597				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.71000	105.42055	9.71000	105.39325				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.29199				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.65141				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.63000	95.85227	9.63000	95.82751				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.96314				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.61127				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.62171				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.80000	330.60239	3.80000	330.40657				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.44500	3.44500	3.44500	164.11375				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.06000	215.82353	4.06000	215.69409				0.00	0	
Total FRBI28 SPOT										0.00	0	

Contract 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 FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	111.94049				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.38500	5.38500	5.38500	229.55035				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.66000	94.50288	5.66000	94.44212				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.68000	94.98021	5.68000	94.91928				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.09000	9.09000	9.09000	83.82423				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.15000	9.15000	9.15000	82.88085				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.72000	4.72000	4.72000	159.62695				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.47236				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.56066				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC270 On 30/01/2023 Spot Bond					0.00000	101.96041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.06900	10.06900	10.06900	102.03357				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.24637				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.72588				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			5.45000	5.45000	5.45000	121.79949				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.91295				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.65052				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			5.28000	5.28000	5.28000	119.62351				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.64946				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.45376				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.47286				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.08717				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 25/04/2023 Spot Bond					0.00000	100.62133				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.18073				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.26402				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.29399				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.11686				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.14669				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.63834				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.71470				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.77179				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	97.12754				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.80206				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	101.87394				0.00	0	
Total FRC317 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.70734				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.77150				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.88140				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.72091				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.47010				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.87963				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.07861				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.51809				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.46925				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	100.82427				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.13094				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.49254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.88922				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.64813				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.81908				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.17732				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.29981				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.01077				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.91212				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.16137				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	102.24808				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.18831				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/07/2023 Spot Bond					0.00000	102.08082				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	102.02353				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	102.04158				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.65890				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	102.03288				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.90735				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.55060				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.72513				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.76420				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.10741				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	90.01231				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.22882				0.00	0	
Total FRC368 SPOT										0.00	0	

Contract 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 FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	88.73860				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	88.90065				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	99.97599				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	99.97606				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	90.39151				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.13683				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	86.98199				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	86.81994				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.65844				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	100.84106				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.73016				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.33687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.33687				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.31344				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.31344				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.24489				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	102.06930				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	99.97535				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	99.90945				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	100.58267				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.70433				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.70999				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	102.06926				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/07/2025 Spot Bond					0.00000	100.06609				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39(On 31/03/2023 Spot Bond			14.90000	14.90000	14.90000	97.81867				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.06994				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	100.07442				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.04335				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.44500	11.44500	11.44500	99.62723				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	100.97331				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	101.98144				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			13.60000	13.60000	13.60000	103.77414				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.44000	11.44000	11.44000	101.77042				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.50169				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	100.28373				0.00	0	
Total FRC407 SPOT										0.00	0	

Contract 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 FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.91651				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.79000	11.79000	11.79000	99.39152				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	102.06930				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	102.23464				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.36582				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.32261				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.33315				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.30820				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	94.76791				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	102.23443				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.36003				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.30418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC421 On 30/04/2026 Spot Bond					0.00000	102.06929				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.79663				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.81112				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	100.81112				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	101.26424				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	102.06919				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	100.62789				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	100.66015				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 21/06/2027 Spot Bond					0.00000	100.74101				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC429 On 31/10/2027 Spot Bond					0.00000	101.49992				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC430 On 31/10/2026 Spot Bond					0.00000	101.61354				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43: On 31/08/2027 Spot Bond					0.00000	101.37500				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.45493				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.35122				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.43125				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.11104				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.73298				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			10.33000	10.33000	10.33000	100.62014				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.45872				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.46510				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	100.56700				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	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC442 SPOT										0.00	0	

Contract 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 FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total FRC443 SPOT										0.00	0	5,000,000,00
Total For FRC443										0.00	0	5,000,000,00
FRC44: On 23/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.06000	107.66964	5.06000	107.60210				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.33000	115.76235	5.33000	115.68915				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	99.92489				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.21016				0.00	0	440,000,00
Total FRJ23 SPOT										0.00	0	440,000,00
Total For FRJ23										0.00	0	440,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.83356				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.80016				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.00032				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.15033				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.49837				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.15343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.07831				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.03446				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.59105				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.01800	5.01800	5.01800	100.05109				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	116.10598				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.73059				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.44000	114.24857	5.44000	114.17598				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.40000	229.39488	5.40000	229.24921				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.58000	112.35603	5.58000	112.28422				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	229.24921				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.62000	160.07152	4.62000	159.97332				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	113.65090	3.70500	113.58393				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.38000	115.07131	5.38000	114.99839				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.52000	227.00198	5.52000	226.85711				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.57000	226.01383	5.57000	225.86930				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.80000	162.94536	3.80000	162.84894				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.60000	225.42344	5.60000	225.27913				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.58000	112.35603	5.58000	112.28422				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.50000	211.15801	4.50000	211.02886				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.33000	102.83579	6.33000	102.76804				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.71000	208.97200	4.71000	208.84300				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.77000	208.35218	4.77000	208.22325				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.11000	215.66695	6.11000	215.52595				0.00	0	
Total FRS132 SPOT										0.00	0	

Contract 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 FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.28000	103.43940	6.28000	103.37138				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.58000	5.58000	5.58000	112.28422				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.56000	112.62408	5.56000	112.55216				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.58000	210.32217	4.58000	210.19307				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.88000	220.00221	5.88000	219.85971				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.71000	208.97200	4.71000	208.84300				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.71000	208.97200	4.71000	208.84300				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.11100	215.27677	4.11100	215.14734				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.57000	160.24495	4.57000	160.14683				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.06000	205.38594	5.06000	205.25723				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.10000	204.98061	5.10000	204.85192				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.54000	160.34911	4.54000	160.25107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.57500	210.37430	4.57500	210.24521				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.11000	5.11000	5.11000	204.75074				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.16589				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.77445				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.66223				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	154.20560				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	132.65453				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	183.64117				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	282.82680				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.50794				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	101.67190				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	101.51289				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	101.18252				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.22898				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.31796				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(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	
FRS21(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	
FRS21(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	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.58762				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.64813				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	101.50305				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	117.03599				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	102.76754				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.34301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.21561				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	69.35475				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.31662				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	103.49031				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.07404				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	95.24762				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.95314				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	110.93728				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.87929				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 On 28/02/2031 Spot Bond					0.00000	101.29684				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.62005				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	112.76930				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.62335				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.62070				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS276 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	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.73296				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.85135				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.61573				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.64725				0.00	0	
Total FRS282 SPOT										0.00	0	

Contract 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 FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.95000	10.95000	10.95000	93.64050				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.95000	10.95000	10.95000	93.64050				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	99.97813				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.09904				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.25900	12.25900	12.25900	88.68031				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.81146				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	90.06652				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	94.87494				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	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	104.83782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	102.28179				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS301 On 16/05/2027 Spot Bond					0.00000	101.42646				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.42448				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	102.06929				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 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	
FRS308 On 31/07/2023 Spot Bond					0.00000	101.28508				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS31(On 21/09/2023 Spot Bond			10.13000	10.13000	10.13000	101.33603				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311(On 21/09/2023 Spot Bond					0.00000	100.71522				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312(On 28/09/2025 Spot Bond					0.00000	102.25160				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS36(On 07/12/2023 Spot Bond			3.31000	3.31000	3.31000	332.13066				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37(On 07/12/2023 Spot Bond			2.69000	334.51961	2.69000	334.33144				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43(On 07/12/2023 Spot Bond			3.05000	3.05000	3.05000	333.05094				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62(On 04/11/2026 Spot Bond					0.00000	101.65370				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64(On 26/01/2042 Spot Bond			5.28000	106.06096	5.28000	105.99403				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81(On 30/10/2042 Spot Bond			4.89000	66.51139	4.89000	111.02222				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85(On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	163.23956				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87(On 31/01/2025 Spot Bond			3.97000	3.97000	3.97000	162.24755				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90(On 07/12/2023 Spot Bond			4.11000	4.11000	4.11000	329.32270				0.00	0	
Total FRS90 SPOT										0.00	0	

Contract 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 FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.74500	7.74500	7.74500	101.14920				0.00	0	1,640,000,00
Total FRX23 SPOT										0.00	0	1,640,000,00
Total For FRX23										0.00	0	1,640,000,00
FRX24 On 10/12/2024 Spot Bond			9.03500	107.25221	9.03500	107.22632				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.88000	104.46861	8.88000	104.44395				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.58500	100.34049	9.58500	100.31468				0.00	0	105,688,60
Total FRX26 SPOT										0.00	0	105,688,60
Total For FRX26										0.00	0	105,688,60
FRX27 On 07/03/2027 Spot Bond			9.75000	102.86273	9.75000	102.83569				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.64000	104.55501	9.64000	104.52826				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.00500	96.07797	11.00500	96.05001				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.27000	92.24851	11.27000	92.22103				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.36000	95.91922	11.36000	95.89011				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.21500	68.13207	12.21500	68.10988				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.33280				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.18290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.13992				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.16911				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.17770				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.07492				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.07817				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.07978				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.68069				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.02637				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	101.12331				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.44853				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.13719				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.18944				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.54826				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.62000	117.24371	4.62000	117.17170				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.20538				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.46400	101.76996	8.46400	101.74679				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.67297				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.14000	102.76694	8.14000	102.74441				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.96626				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.95565				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.67661				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.33267				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.57867				0.00	0	
Total GRT27 SPOT										0.00	0	

Contract 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 GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.78027				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.21021				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.04046				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.21094				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.51436				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.93601				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.63961				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.53421				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	99.85288				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	101.17195				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.43805				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.62530				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.31193				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.55605				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.29290				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.73642				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.73030				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.15639				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.67398				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.62598				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.42546				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.47914				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.48401				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	100.64258				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.05321				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.63486				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.61207				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.85999				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.78997				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.10885				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.53543				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.52900				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.55805				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.92000	330.18299	3.92000	329.98636				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.10000	4.10000	4.10000	333.48317				0.00	0	
Total HWAY24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.35000	96.57567	11.35000	96.54670				0.00	0	930,000,00
Total HWAY30 SPOT										0.00	0	930,000,00
Total For HWAY30										0.00	0	930,000,00
HWAY3 On 28/02/2033 Spot Bond			5.21000	76.89133	5.21000	108.80897				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.47500	82.49965	12.47500	82.47253			124,750,000,000.00	10,000,000	4,513,724,50	
Total HWAY34 SPOT									124,750,000,000.00	10,000,000	4,513,724,50	
Total For HWAY34									124,750,000,000.00	10,000,000	4,513,724,50	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.18660	100.00000	11.16198			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.50000	81.65683	12.50000	81.62993			0.00	0	4,590,000,00	
Total HWAY35 SPOT									0.00	0	4,590,000,00	
Total For HWAY35									0.00	0	4,590,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.18298	100.00000	11.15837			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	101.04813			0.00	0		
Total HWF13 SPOT									0.00	0		
Total For HWF13									0.00	0		
I2025 On 31/01/2025 Spot Bond			3.32000	164.65735	3.12000	165.28239			799,572,200,000,000.00	240,835,000,000	641,972,922,20	
Total I2025 SPOT									799,572,200,000,000.00	240,835,000,000	641,972,922,20	
Total For I2025									799,572,200,000,000.00	240,835,000,000	641,972,922,20	
I2029 On 31/03/2029 Spot Bond			4.52000	115.36391	4.15000	117.84706			107,571,082,240,000.00	23,798,912,000	182,243,584,00	
Total I2029 SPOT									107,571,082,240,000.00	23,798,912,000	182,243,584,00	
Total For I2029									107,571,082,240,000.00	23,798,912,000	182,243,584,00	
I2033 On 28/02/2033 Spot Bond			4.89000	109.33307	4.56000	112.57658			507,411,616,752,000.00	103,765,156,800	449,953,053,80	
Total I2033 SPOT									507,411,616,752,000.00	103,765,156,800	449,953,053,80	
Total For I2033									507,411,616,752,000.00	103,765,156,800	449,953,053,80	
I2038 On 31/01/2038 Spot Bond			4.92000	121.61956	4.68000	125.13459			116,958,240,000,000.00	23,772,000,000	529,559,985,90	
Total I2038 SPOT									116,958,240,000,000.00	23,772,000,000	529,559,985,90	
Total For I2038									116,958,240,000,000.00	23,772,000,000	529,559,985,90	
I2046 On 31/03/2046 Spot Bond			4.94000	105.76456	4.76000	108.78173			129,345,996,000,000.00	26,183,400,000	456,038,585,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2046 SPOT										29,345,996,000,000.00	26,183,400,000	456,038,585,10
Total For I2046										29,345,996,000,000.00	26,183,400,000	456,038,585,10
I2050 On 31/12/2050 Spot Bond			4.99500	106.64814	4.83000	109.68449				456,786,756,000,000.00	91,448,800,000	460,209,167,10
Total I2050 SPOT										456,786,756,000,000.00	91,448,800,000	460,209,167,10
Total For I2050										456,786,756,000,000.00	91,448,800,000	460,209,167,10
IBG01 On 07/02/2025 Spot Bond					0.00000	101.43374				0.00	0	6,400,000,00
Total IBG01 SPOT										0.00	0	6,400,000,00
Total For IBG01										0.00	0	6,400,000,00
IBG02 On 07/02/2027 Spot Bond					0.00000	101.47572				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.77000	330.70735	3.77000	330.51174				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.46486				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.46166				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.46310				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.23860				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.24434				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.41476				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.86369				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	99.78988				0.00	0	15,600,00
Total IBL138 SPOT										0.00	0	15,600,00
Total For IBL138										0.00	0	15,600,00
IBL141 On 20/02/2023 Spot Bond					0.00000	101.14766				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.64760				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.49267				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.03436				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.06699				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.18173				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.05699				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.77175				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.44255				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.69836				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.23054				0.00	0	
Total IBL162 SPOT										0.00	0	

Contract 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 IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.23583				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.45538				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.44197				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.13583				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.01837				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.08736				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.30782				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.72154				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.74151				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.30251				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.76015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.58141				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.53961				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.92350				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.94825				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.23096				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.94890				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.91228				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.79020				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.87565				0.00	0	1,780,000,00
Total IBL206 SPOT										0.00	0	1,780,000,00
Total For IBL206										0.00	0	1,780,000,00
IBL207 On 31/01/2023 Spot Bond					0.00000	99.85959				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.84763				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
IBL210 On 18/02/2027 Spot Bond					0.00000	101.27500				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.76000	6.76000	6.76000	100.92106				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.76000	6.76000	6.76000	100.93720				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.76000	6.76000	6.76000	100.95200				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.76000	6.76000	6.76000	100.92734				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.40547				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.67116				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.61179				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			10.13000	10.13000	10.13000	99.37684				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.54440				0.00	0	41,000,00
Total IBL219 SPOT										0.00	0	41,000,00
Total For IBL219										0.00	0	41,000,00
IBL220 On 31/03/2027 Spot Bond					0.00000	98.14534				0.00	0	41,000,00
Total IBL220 SPOT										0.00	0	41,000,00
Total For IBL220										0.00	0	41,000,00
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	

Contract 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 IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.69000	8.69000	8.69000	102.14082				0.00	0	1,000,000,00
Total IBL222 SPOT										0.00	0	1,000,000,00
Total For IBL222										0.00	0	1,000,000,00
IBL223 On 10/05/2027 Spot Bond					0.00000	101.60167				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.68219				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.10783				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.32765				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.85192				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.89402				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.78048				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.80815				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.63459				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.59000	9.59000	9.59000	101.48487				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.56975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.58669				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.04492				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.53556				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.72991				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.20277				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.13890				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.05530				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	99.94225				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.93960				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.47670				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.53000	10.53000	10.53000	96.77479				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL245 On 17/08/2027 Spot Bond					0.00000	101.42183				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.63854				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.64000	101.46167	8.64000	100.85934				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.27021				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.00500	103.41188	9.00500	103.38712				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.37500	104.36379	7.37500	104.34285				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.16076				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.17000	102.84288	10.17000	102.81516				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.70500	102.92284	11.70500	102.80502				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.75000	104.32819	10.75000	104.29835				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.70154				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.92657				0.00	0	
Total IDCG15 SPOT										0.00	0	

Contract 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 IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.55471				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.54348				0.00	0	10,000,000.00
Total IDCG17 SPOT										0.00	0	10,000,000.00
Total For IDCG17										0.00	0	10,000,000.00
IDCG17 On 12/03/2024 Spot Bond					0.00000	100.50866				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.64893				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.16582				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	96.47392				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.72153				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.48000	101.81224	9.48000	101.78648				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.89752				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV01 On 22/03/2023 Spot Bond					0.00000	102.19631				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV05 On 22/01/2026 Spot Bond					0.00000	103.13090				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV06 On 09/03/2026 Spot Bond					0.00000	100.93315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.71275				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.12720				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.21981				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.63968				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.67154				0.00	0	660,000,00
Total INLV12 SPOT										0.00	0	660,000,00
Total For INLV12										0.00	0	660,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	100.61379				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.60622				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.15638				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.50117				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.52135				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.91700				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond					0.00000	99.50041				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.48267				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.78986				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.13370				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.27381				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.37000	202.26844	5.37000	202.14000				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.72593				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.27000	203.26813	5.27000	203.13960				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.40937				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.11075				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.16586				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.83965				0.00	0	
Total IVC147 SPOT										0.00	0	

Contract 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 IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.07318				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	100.81006				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.95451				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.33645				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.40321				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.88500	102.43862	7.88500	102.41676				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.23795				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.26174				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.87000	101.20518	7.87000	101.18396				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.04836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.93500	100.72627	7.93500	100.70463				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.93814				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.87500	100.71724	7.87500	100.69576				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.26144				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.58500	6.58500	6.58500	102.38503				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.89185				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.60152				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			8.23500	8.23500	8.23500	100.67435				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.93500	8.93500	8.93500	99.96662				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.95805				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC214 On 28/04/2023 Spot Bond					0.00000	99.91459				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.34000	7.34000	7.34000	100.08934				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.09000	98.66923	9.09000	98.64514				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.42000	99.01626	6.42000	100.22457				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.44011				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	102.14850				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.00082				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.29505				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.59714				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.01983				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.10000	10.10000	10.10000	98.75036				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.45549				0.00	0	
Total IVC229 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For IVC229									0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.07500	9.07500	9.07500	99.98046			0.00	0	
Total IVC230 SPOT									0.00	0	
Total For IVC230									0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.21871			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	99.85009		6,850,000,000,000.00	1,000,000,000	500,000,000	
Total IVZ107 SPOT								6,850,000,000,000.00	1,000,000,000	500,000,000	
Total For IVZ107								6,850,000,000,000.00	1,000,000,000	500,000,000	
IVZ116 On 24/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.90625		6,850,000,000,000.00	1,000,000,000	500,000,000	
Total IVZ116 SPOT								6,850,000,000,000.00	1,000,000,000	500,000,000	
Total For IVZ116								6,850,000,000,000.00	1,000,000,000	500,000,000	
IVZ118 On 03/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.71928		5,480,000,000,000.00	800,000,000	800,000,000	
Total IVZ118 SPOT								5,480,000,000,000.00	800,000,000	800,000,000	
Total For IVZ118								5,480,000,000,000.00	800,000,000	800,000,000	
IVZ119 On 28/11/2022 Spot Bond			6.95000	6.95000	6.95000	99.24411		0.00	0	0	
Total IVZ119 SPOT								0.00	0	0	
Total For IVZ119								0.00	0	0	
IVZ120 On 02/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.16915		0.00	0	0	
Total IVZ120 SPOT								0.00	0	0	
Total For IVZ120								0.00	0	0	
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.58882		16,440,000,000,000.00	2,400,000,000	1,200,000,000	
Total IVZ121 SPOT								16,440,000,000,000.00	2,400,000,000	1,200,000,000	
Total For IVZ121								16,440,000,000,000.00	2,400,000,000	1,200,000,000	
IVZ122 On 01/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.18788		0.00	0	0	
Total IVZ122 SPOT								0.00	0	0	
Total For IVZ122								0.00	0	0	
IVZ124 On 08/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.05193		0.00	0	0	
Total IVZ124 SPOT								0.00	0	0	
Total For IVZ124								0.00	0	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total JIBAR SPOT								0.00	0	0	
Total For JIBAR								0.00	0	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.77658		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 JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.18567				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.26061				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.05080				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.02870				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.36731				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.91306				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.74413				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.74623				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.24970				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.93459				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.26302				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
KAP025 On 12/04/2027 Spot Bond					0.00000	100.27058				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	100.56772				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.58253				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.23000	112.37188	10.23000	112.34143				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.48785				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.36221				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.32098				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.83433				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.44976				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.68453				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.68093				0.00	0	1,000,000.00
Total LHC02 SPOT										0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LHC02										0.00	0	1,000,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.17203				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.22920				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.25495				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.97791				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.06156				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.25925				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.16456				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.61941				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.04646				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.50370				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	99.83400				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.15006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.94040				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.81921				0.00	49,100,000,000	49,100,000,000
Total MBP045 SPOT										0.00	49,100,000,000	49,100,000,000
Total For MBP045										0.00	49,100,000,000	49,100,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	101.42402				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.87763				0.00	3,010,000,000	3,010,000,000
Total MBP049 SPOT										0.00	3,010,000,000	3,010,000,000
Total For MBP049										0.00	3,010,000,000	3,010,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.82610				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.57930				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.48000	9.48000	9.48000	106.59822				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.12791				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.50703				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.70293				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.13000	100.67936	10.13000	100.65218				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML03 On 15/03/2028 Spot Bond					0.00000	102.15892				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.38000	90.58987	10.38000	90.70410				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.34025				0.00	900,000,000	900,000,000
Total MML05 SPOT										0.00	900,000,000	900,000,000
Total For MML05										0.00	900,000,000	900,000,000
MML06 On 25/05/2029 Spot Bond			11.03000	99.45582	11.03000	99.42681				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.11432				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.59428				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.75257				0.00	1,000,000,000	1,000,000,000
Total MTN13 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MTN13										0.00	1,000,000,000	1,000,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	102.22982				0.00	0	10,000,000,000
Total MTN15 SPOT										0.00	0	10,000,000,000
Total For MTN15										0.00	0	10,000,000,000
MTN17 On 30/05/2024 Spot Bond					0.00000	101.85693				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.29270				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.46137				0.00	0	10,000,000,000
Total MTN19 SPOT										0.00	0	10,000,000,000
Total For MTN19										0.00	0	10,000,000,000
MTN20 On 07/09/2026 Spot Bond					0.00000	102.04439				0.00	0	
Total MTN20 SPOT										0.00	0	

Contract 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 MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.59429				0.00	0	11,000,000,00
Total MTN21 SPOT										0.00	0	11,000,000,00
Total For MTN21										0.00	0	11,000,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.77159				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.07500	97.03921	10.07500	97.01330				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.58117				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.35549				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.08093				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.83476				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.17363				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.37747				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.09216				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.72404				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.94975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.78972				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.27018				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.33880				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.58629				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.32153				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.32166				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.59963				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.73500				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.84988				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.95537				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.52500	103.52551	8.52500	103.50148				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	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
NAM03 On 01/08/2023 Spot Bond			8.88500	103.15169	8.88500	103.12732				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.01000	100.88342	11.01000	100.85405				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.97490				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.69092				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	99.98104				0.00	1,080,000,000	540,000,000
Total NBG04G SPOT										0.00	1,080,000,000	540,000,000
Total For NBG04G										0.00	1,080,000,000	540,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	100.03454				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.85710				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.69861				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.45000	102.60958	8.45000	102.58612				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.18800	102.38456	9.18800	102.35958				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.66500	100.90805	9.66500	100.88189			33,827,500,000,000.00	3,500,000,000	3,500,000,000	
Total NBK17A SPOT									33,827,500,000,000.00	3,500,000,000	3,500,000,000	
Total For NBK17A									33,827,500,000,000.00	3,500,000,000	3,500,000,000	
NBK20 On 01/06/2026 Spot Bond			9.68000	106.13966	9.68000	106.11225			1,064,800,000,000.00	110,000,000	110,000,000	
Total NBK20A SPOT									1,064,800,000,000.00	110,000,000	110,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NBK20A									1,064,800,000,000.00	110,000,000	110,000,000
NBK21, On 21/07/2027 Spot Bond			9.95500	105.24269	9.95500	105.21490			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22, On 19/11/2022 Spot Bond			7.78500	104.47791	7.78500	104.45574			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23, On 19/11/2025 Spot Bond			8.60800	110.10080	8.60800	110.07559			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24, On 19/11/2027 Spot Bond			9.65000	109.76613	9.65000	109.73802			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK25, On 17/02/2023 Spot Bond			8.28500	8.28500	8.28500	102.62777			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I, On 12/02/2025 Spot Bond					0.00000	103.26921			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	72.94878	100.00000	72.78820			8,300,000,000,000.00	83,000,000	83,000,000
Total NBK26A SPOT									8,300,000,000,000.00	83,000,000	83,000,000
Total For NBK26A									8,300,000,000,000.00	83,000,000	83,000,000
NBK26I, On 22/04/2026 Spot Bond					0.00000	101.99214			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27, On 10/05/2026 Spot Bond			9.57500	109.71998	9.57500	109.69211			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28, On 02/08/2023 Spot Bond			8.39000	103.44606	8.39000	103.42297			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29, On 31/07/2026 Spot Bond			9.72000	104.83466	9.72000	104.80764			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30, On 20/02/2024 Spot Bond			8.47500	103.07707	8.47500	103.05383			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.28500	105.41438	8.28500	105.39113				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK311 On 17/02/2023 Spot Bond					0.00000	101.71494				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK351 On 10/05/2023 Spot Bond					0.00000	102.09806				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK361 On 10/05/2026 Spot Bond					0.00000	104.60153				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	80.01904				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK401 On 31/07/2026 Spot Bond					0.00000	104.23405				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK431 On 20/02/2024 Spot Bond					0.00000	102.24971				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK451 On 15/02/2023 Spot Bond					0.00000	101.54584				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK461 On 15/08/2025 Spot Bond					0.00000	101.99782				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	103.37666				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	101.77637				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK50I On 09/11/2025 Spot Bond					0.00000	102.30720				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.55125				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.78933				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.69727				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.93826				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.72392				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.07588				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.17665				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	101.29513				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.85563				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.17313				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.61671				0.00	0	
Total NBKB64 SPOT										0.00	0	

Contract 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 NBKB64									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.66145			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			10.97500	100.60894	10.97500	100.57926			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.65685			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.63000	100.81500	10.63000	100.78616			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.66145			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.66866			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.67786			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.06458			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.06458			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.32385			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	101.46594				0.00	1,040,000,000	520,000,000
Total NGL04 SPOT										0.00	1,040,000,000	520,000,000
Total For NGL04										0.00	1,040,000,000	520,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	100.83853				0.00	1,000,000,000	1,000,000,000
Total NGL05 SPOT										0.00	1,000,000,000	1,000,000,000
Total For NGL05										0.00	1,000,000,000	1,000,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.13171				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	101.49369				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGL08 On 02/07/2025 Spot Bond					0.00000	105.28858				0.00	0	0
Total NGL08 SPOT										0.00	0	0
Total For NGL08										0.00	0	0
NGL09 On 19/06/2026 Spot Bond					0.00000	101.62219				0.00	0	0
Total NGL09 SPOT										0.00	0	0
Total For NGL09										0.00	0	0
NGL10 On 27/12/2026 Spot Bond					0.00000	100.63326				0.00	0	0
Total NGL10 SPOT										0.00	0	0
Total For NGL10										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.34417				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT103 On 25/03/2024 Spot Bond					0.00000	103.36607				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT104 On 15/01/2025 Spot Bond					0.00000	104.35765				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NGT105 On 22/05/2025 Spot Bond					0.00000	104.25217				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NGT106 On 05/08/2025 Spot Bond					0.00000	106.17310				0.00	0	0
Total NGT106 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.55199				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.85736				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	102.12056				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.96734				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.00007				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.19464				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.94153				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.65185				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.99526				0.00	0	300,000,00
Total NHM018 SPOT										0.00	0	300,000,00
Total For NHM018										0.00	0	300,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	105.01007				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.82041				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.45091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.73800				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			430,000,000,000.00	4,300,000,000	24,300,000,000	
Total NHM023 SPOT									10,000,000,000,000.00	4,300,000,000	24,300,000,000	
Total For NHM023									10,000,000,000,000.00	4,300,000,000	24,300,000,000	
NI202 On 07/12/2033 Spot Bond			5.57000	5.57000	5.57000	225.86930			0.00	0		
Total NI202 SPOT									0.00	0		
Total For NI202									0.00	0		
NI210 On 31/03/2028 Spot Bond			4.08000	4.08000	4.08000	215.47950			0.00	0		
Total NI210 SPOT									0.00	0		
Total For NI210									0.00	0		
NI25 On 31/01/2025 Spot Bond			3.87500	3.87500	3.87500	162.58327			0.00	0		
Total NI25 SPOT									0.00	0		
Total For NI25									0.00	0		
NI29 On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	111.80869			0.00	0		
Total NI29 SPOT									0.00	0		
Total For NI29									0.00	0		
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total NI33 SPOT									0.00	0		
Total For NI33									0.00	0		
NI38 On 31/01/2038 Spot Bond			5.43000	5.43000	5.43000	114.31256			0.00	0		
Total NI38 SPOT									0.00	0		
Total For NI38									0.00	0		
NILB11 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	162.21226			0.00	0		
Total NILB11 SPOT									0.00	0		
Total For NILB11									0.00	0		
NILB12 On 07/12/2033 Spot Bond			3.45000	272.87155	3.45000	272.71249			0.00	0		
Total NILB12 SPOT									0.00	0		
Total For NILB12									0.00	0		
NILB13 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	162.91987			0.00	0		
Total NILB13 SPOT									0.00	0		
Total For NILB13									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			3.72500	3.72500	3.72500	219.32512				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.87000	217.87454	3.87000	217.74496				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.45000	89.08310	5.45000	114.03960				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.49941				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	141.27741				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.79415				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.15915				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.95097				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.25312				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.64957				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	

Contract 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 NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.15575				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.53548				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.28725				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.21494				0.00	0	103,800,00
Total NN040 SPOT										0.00	0	103,800,00
Total For NN040										0.00	0	103,800,00
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	101.64000				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	150.69282				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	143.43784				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.80366				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	96.17387				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.42698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.57626				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.83785				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.60563				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.22974				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.83717				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.79001				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.69766				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.76316				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.69766				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.36888				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.84897				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.67872				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.83653				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.01000	11.01000	11.01000	101.10145				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.66500	10.66500	10.66500	100.70134				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.69000	10.69000	10.69000	99.62813				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	95.13151				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	124.22000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.19000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	126.81000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	124.62000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	122.93827				0.00	0	
Total NNF017 SPOT										0.00	0	

Contract 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 NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	99.88261				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF08: 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	
NNF08: On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	20,000,000,000	20,000,000,000	
Total NNF087 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For NNF087									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.21059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	89.08517				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.38566				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.26175				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.30410				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.32124				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.41275				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.33042				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.42403				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.35551				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.14246				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.14123				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02: On 31/10/2022 Spot Bond			8.88500	99.85416	8.88500	99.82989				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			4.20000	212.28194	4.20000	212.15394				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.74000	107.06996	11.74000	107.03660				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	17.59074	100.00000	17.55181				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	101.71966				0.00	0	700,000,00
Total NTC23 SPOT										0.00	0	700,000,00
Total For NTC23										0.00	0	700,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.50062				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.99649				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.19684				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.91546				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.36800				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.83091				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.86417				0.00	0	
Total NTC36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.60602				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.70786				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.37620				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.90000	105.42599	8.90000	105.40064				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			9.30500	106.33784	9.30500	106.31113				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	101.34020				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.16106				0.00	0	385,000,00
Total OML12 SPOT										0.00	0	385,000,00
Total For OML12										0.00	0	385,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.01014				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.68686				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.04367				0.00	0	300,000,00
Total PEP01 SPOT										0.00	0	300,000,00
Total For PEP01										0.00	0	300,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.70019				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.09357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total PEP03 SPOT									0.00	0	
Total For PEP03									0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.20089			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.14125			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.32894			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.11005			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			9.31500	107.59653	9.23000	107.86530			827,176,974,696,500.00	1,484,399,031,100	669,772,478,800
Total R186 SPOT									27,176,974,696,500.00	484,399,031,100	569,772,478,800
Total For R186									27,176,974,696,500.00	484,399,031,100	569,772,478,800
R197 On 07/12/2023 Spot Bond			2.70000	334.48398	2.70000	334.29577			656,460,990,000,000.00	243,133,700,000	509,842,471,700
Total R197 SPOT									6,460,990,000,000.00	243,133,700,000	509,842,471,700
Total For R197									6,460,990,000,000.00	243,133,700,000	509,842,471,700
R202 On 07/12/2033 Spot Bond			4.90000	239.69853	4.57000	246.65297			95,903,856,930,000.00	19,572,215,700	154,925,227,400
Total R202 SPOT									15,903,856,930,000.00	19,572,215,700	154,925,227,400
Total For R202									15,903,856,930,000.00	19,572,215,700	154,925,227,400
R2023 On 28/02/2023 Spot Bond			7.19500	101.35753	7.28500	101.30709			813,466,700,000,000.00	113,060,000,000	667,460,000,000
Total R2023 SPOT									13,466,700,000,000.00	113,060,000,000	667,460,000,000
Total For R2023									13,466,700,000,000.00	113,060,000,000	667,460,000,000
R2030 On 31/01/2030 Spot Bond			10.93500	87.38535	10.85000	87.74026			912,448,656,929,500.00	1,089,387,165,700	1,780,961,155,800
Total R2030 SPOT									12,448,656,929,500.00	089,387,165,700	780,961,155,800
Total For R2030									12,448,656,929,500.00	089,387,165,700	780,961,155,800
R2032 On 31/03/2032 Spot Bond			11.40500	82.60821	11.32500	82.98300			974,940,205,256,000.00	962,291,995,200	1,197,470,309,400
Total R2032 SPOT									14,940,205,256,000.00	962,291,995,200	197,470,309,400
Total For R2032									14,940,205,256,000.00	962,291,995,200	197,470,309,400
R2035 On 28/02/2035 Spot Bond			11.75000	82.82809	11.68500	83.16439			479,149,264,225,000.00	381,204,192,700	467,949,805,200
Total R2035 SPOT									9,149,264,225,000.00	381,204,192,700	467,949,805,200
Total For R2035									9,149,264,225,000.00	381,204,192,700	467,949,805,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			11.91000	78.82063	11.85500	79.10393		257,101,542,000,000.00	273,476,200,000	297,121,013,700	
Total R2037 SPOT								57,101,542,000,000.00	273,476,200,000	297,121,013,700	
Total For R2037								57,101,542,000,000.00	273,476,200,000	297,121,013,700	
R2040 On 31/01/2040 Spot Bond			11.95500	80.68208	11.90000	80.98741		742,882,526,554,000.00	731,315,978,800	125,087,297,700	
Total R2040 SPOT								12,882,526,554,000.00	731,315,978,800	125,087,297,700	
Total For R2040								12,882,526,554,000.00	731,315,978,800	125,087,297,700	
R2044 On 31/01/2044 Spot Bond			11.92500	77.65582	11.87500	77.93676		434,010,417,500,000.00	623,397,100,000	474,180,052,400	
Total R2044 SPOT								14,010,417,500,000.00	623,397,100,000	474,180,052,400	
Total For R2044								14,010,417,500,000.00	623,397,100,000	474,180,052,400	
R2048 On 28/02/2048 Spot Bond			11.85500	76.52495	11.81000	76.78191		085,417,387,843,500.00	1,356,846,679,700	957,023,800,100	
Total R2048 SPOT								15,417,387,843,500.00	356,846,679,700	957,023,800,100	
Total For R2048								15,417,387,843,500.00	356,846,679,700	957,023,800,100	
R209 On 31/03/2036 Spot Bond			11.75500	63.68578	11.70000	63.93224		661,820,435,500,000.00	481,652,100,000	658,358,273,200	
Total R209 SPOT								11,820,435,500,000.00	481,652,100,000	658,358,273,200	
Total For R209								11,820,435,500,000.00	481,652,100,000	658,358,273,200	
R210 On 31/03/2028 Spot Bond			3.39000	223.15594	3.37000	223.24932		743,772,780,000,000.00	219,402,000,000	237,940,591,000	
Total R210 SPOT								13,772,780,000,000.00	219,402,000,000	237,940,591,000	
Total For R210								13,772,780,000,000.00	219,402,000,000	237,940,591,000	
R213 On 28/02/2031 Spot Bond			11.29000	78.23576	11.20500	78.59568		989,538,861,989,000.00	176,221,334,100	345,535,272,700	
Total R213 SPOT								19,538,861,989,000.00	176,221,334,100	345,535,272,700	
Total For R213								19,538,861,989,000.00	176,221,334,100	345,535,272,700	
R214 On 28/02/2041 Spot Bond			11.84500	61.30647	11.79000	61.56408		272,613,859,500,000.00	23,015,100,000	504,337,345,800	
Total R214 SPOT								2,613,859,500,000.00	23,015,100,000	504,337,345,800	
Total For R214								2,613,859,500,000.00	23,015,100,000	504,337,345,800	
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.11732		0.00	0	0	
Total RDFB12 SPOT								0.00	0	0	
Total For RDFB12								0.00	0	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.97908		0.00	0	4,280,000,000	
Total RDFB14 SPOT								0.00	0	4,280,000,000	
Total For RDFB14								0.00	0	4,280,000,000	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.23720		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	
Total For RDFB15								0.00	0	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.71731		0.00	0	0	
Total RDFB17 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.68529				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.65776				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.61369				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.64505				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.26747				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.92102				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.58123				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.59293				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.62147				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.64820				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.02934				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.43283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.37602				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.72444				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.19013				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	99.78006				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.37318				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.36361				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.24622				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.43100				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.05752				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.02063				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.47266				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES52 On 07/05/2024 Spot Bond					0.00000	102.13549				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.65373				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.24541				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.61702				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.59896				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.65199				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.62164				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.69339				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.65454				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.79446				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.73489				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	

Contract 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 RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.12442				0.00	20,000,000,000	20,000,000,000
Total RN2027 SPOT										0.00	20,000,000,000	20,000,000,000
Total For RN2027										0.00	20,000,000,000	20,000,000,000
RW23 On 10/12/2023 Spot Bond			9.17600	103.88927	9.17600	103.86380				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.02000	96.26327	12.02000	96.23258				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.50500	93.90241	12.50500	93.87129				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.18930				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.53000	95.61593	11.53000	95.58665				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.04025				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.15078				0.00	0	49,000,000
Total SBN03 SPOT										0.00	0	49,000,000
Total For SBN03										0.00	0	49,000,000
SBS20 On 15/05/2026 Spot Bond			9.59500	105.78385	9.59500	105.75692				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.19210				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.06000	103.09527	9.06000	103.07044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.65500	99.07389	9.65500	99.04850				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.97000	102.91301	9.97000	102.88565				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.20000	102.52359	9.20000	102.49812				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.25800	101.81227	9.25800	101.78724				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.98500	96.02224	10.98500	95.99435				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			7.97500	104.57871	7.97500	104.55595				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.46500	107.83874	9.46500	107.81165				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.11000	107.62346	10.11000	107.59462				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.30000	102.99726	7.30000	102.97713				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.84290				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.97000	8.97000	8.97000	103.17687				0.00	0	12,320,000.00
Total SBS51 SPOT										0.00	0	12,320,000.00
Total For SBS51										0.00	0	12,320,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS52 On 29/01/2030 Spot Bond					0.00000	101.92808				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.76147				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.78427				0.00	0	900,000,00
Total SBS57 SPOT										0.00	0	900,000,00
Total For SBS57										0.00	0	900,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	102.66713				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.30489				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.27516				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.41599				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.49757				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.80491				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.76989				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.38467				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.00814				0.00	0	
Total SBS69 SPOT										0.00	0	

Contract 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 SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.92313				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.65923				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.21299				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.04918				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.23700				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	99.95706				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.10724				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.60000	331.30312	3.60000	331.10868				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.57000	5.57000	5.57000	225.86930				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.02434				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.74261				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	103.70822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.18323				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.14364				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.49725				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.39535				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.28529				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.02527				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.14000	105.36322	9.14000	105.33750				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.10203				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.81484				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.50535				0.00	0	369,800,00
Total SBT207 SPOT										0.00	0	369,800,00
Total For SBT207										0.00	0	369,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	103.07546				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.29655				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.59544				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.72694				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.18000	93.99850	10.18000	93.97315				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.47903				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.79297				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.43259				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.41347				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.47060				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.50898				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.50897				0.00	0	
Total SLRB6 SPOT										0.00	0	

Contract 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 SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.48986				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.45165				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.50876				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.54715				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.53757				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.52799				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.58506				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.98000	101.65820	8.98000	101.63419				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.10363				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.78850				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.15118				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.15391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.40858				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.15021				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.17079				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.15390				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.17779				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.35771				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.37986				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.10388				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.71145				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.63388				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.25756				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.25033				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.19418				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.68331				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.62000	4.62000	4.62000	159.97332				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.20500	107.97897	9.20500	107.95242				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.69500	80.97305	10.69500	80.94976				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.58884				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.24995				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.68500	101.32526	8.68500	101.30160				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.48000	113.70397	5.48000	113.63160				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.53298				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.84591				0.00	0	
Total SSN046 SPOT										0.00	0	

Contract 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.78992				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			3.73000	3.73000	3.73000	330.65203				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	99.95693				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.78480				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.02500	4.02500	4.02500	162.05356				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.58000	5.58000	5.58000	112.28422				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.99000	4.99000	4.99000	112.13855				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	210.50604				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.12134				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.10458				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.75067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073: On 15/06/2023 Spot Bond					0.00000	100.73585				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074: On 15/06/2028 Spot Bond					0.00000	104.20406				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075: On 15/06/2023 Spot Bond					0.00000	102.82550				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076: On 19/06/2023 Spot Bond					0.00000	100.67298				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077: On 13/07/2023 Spot Bond					0.00000	100.25388				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078: On 27/08/2024 Spot Bond					0.00000	101.14270				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081: On 12/09/2025 Spot Bond					0.00000	100.85477				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082: On 05/11/2023 Spot Bond					0.00000	101.64997				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083: On 07/12/2033 Spot Bond			5.44500	5.44500	5.44500	228.34862				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084: On 21/12/2026 Spot Bond					0.00000	99.74984				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089: On 31/01/2030 Spot Bond					0.00000	100.14878				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.93655				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			11.51500	84.84814	11.51500	84.82233				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.74808				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.53000	210.84412	4.53000	210.71499				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.62500	224.93290	5.62500	224.78871				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	101.43782				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	94.21842				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2022 Spot Bond					0.00000	100.73315				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.90419				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	96.50296				0.00	0	
Total SSN139 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.57423				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.75404				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.26384				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.25995				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.09179				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.78199				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	101.92622				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.72848				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	102.04395				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.70525	109.81019	4.70525	109.74240				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.71172	45.36377	4.71172	111.98503				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 30/11/2022 Spot Bond					0.00000	100.99529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN177 On 28/09/2027 Spot Bond					0.00000	100.79660				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.23339				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.11021				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.08116				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.72000	98.80654	9.72000	98.78077				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.25112				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.24243				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.16433				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.27759				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.19459				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.17744				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A23 On 21/02/2026 Spot Bond					0.00000	101.19459				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.85000	99.41695	7.85000	99.39616				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.36000	99.52136	8.36000	99.49922				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.52043				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.53543				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.55997				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.71654				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.64182				0.00	330,000,000	7,305,000,00
Total TFS154 SPOT										0.00	330,000,000	7,305,000,00
Total For TFS154										0.00	330,000,000	7,305,000,00
TFS156 On 03/09/2023 Spot Bond					0.00000	101.11191				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.45827				0.00	0	300,000,00
Total TFS157 SPOT										0.00	0	300,000,00
Total For TFS157										0.00	0	300,000,00
TFS159 On 20/03/2024 Spot Bond					0.00000	100.84582				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.32716				0.00	0	
Total TFS162 SPOT										0.00	0	

Contract 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 TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.23621				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.09315				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.06678				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.44382				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.14339				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.82746				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.73833				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.15402				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.25597				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	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.22867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			10.31000	10.31000	10.31000	104.08677				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.21380				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.18800				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.26697				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.26847				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.25683				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.34762				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.34645				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.30644				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.90341				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.77977				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.67169				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.19485				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			9.13000	100.42493	9.13000	100.40057				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.20343				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.19828				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.40000	99.92188	6.40000	99.90478				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.23605				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.46382				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.30127				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.28926				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.37162				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.34931				0.00	0	
Total TH16C3 SPOT										0.00	0	

Contract 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 TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.65793				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.80352				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.71789				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.27176				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.24604				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.23747				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.33347				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.29404				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.28890				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.64861				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.58527				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.54589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O:On 21/11/2022 Spot Bond					0.00000	101.07464				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O:On 21/05/2023 Spot Bond					0.00000	101.10044				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B:On 21/08/2027 Spot Bond					0.00000	100.54860				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C:On 21/08/2027 Spot Bond					0.00000	100.59470				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D:On 21/08/2027 Spot Bond					0.00000	100.66058				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.49542				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.96500	102.34237	8.96500	102.31758				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.86779				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.26658				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.70000	99.11281	9.70000	99.08703				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	101.35303				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	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
TL30 On 10/06/2024 Spot Bond					0.00000	101.43544				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.51179				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.90910				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.18500	106.59758	9.18500	106.57157			44,088,000,000.00	4,800,000	402,400,000	
Total TN23 SPOT									44,088,000,000.00	4,800,000	402,400,000	
Total For TN23									44,088,000,000.00	4,800,000	402,400,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	54.38709	100.00000	54.26737			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			10.08000	100.30997	10.08000	100.28316			0.00	0	3,894,362,100	
Total TN25 SPOT									0.00	0	3,894,362,100	
Total For TN25									0.00	0	3,894,362,100	
TN25/R On 19/08/2025 Spot Bond			100.00000	20.22062	100.00000	20.17611			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			11.53000	94.08784	11.53000	94.05919			0.00	0	23,987,883,600	
Total TN27 SPOT									0.00	0	23,987,883,600	
Total For TN27									0.00	0	23,987,883,600	
TN27/R On 14/11/2027 Spot Bond			100.00000	14.28611	100.00000	14.25466			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN29 On 07/02/2029 Spot Bond			11.78000	95.54769	11.78000	95.51798			0.00	0		
Total TN29 SPOT									0.00	0		
Total For TN29									0.00	0		
TN30 On 09/10/2030 Spot Bond			12.43000	90.87060	12.43000	90.84050			0.00	0	950,000,000	
Total TN30 SPOT									0.00	0	950,000,000	
Total For TN30									0.00	0	950,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	114.96107	8.00000	114.93630			0.00	0		
Total TN30/R2030 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.89200	93.35265	12.89200	93.32096				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.06000	84.59571	13.06000	84.56631				0.00	0	1,370,000,00
Total TN40 SPOT										0.00	0	1,370,000,00
Total For TN40										0.00	0	1,370,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.46132	10.75000	100.43243				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	101.70264				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.78680				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.89000	101.64676	5.89000	101.84375				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.81190				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.60885				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.61882				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.63263				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.25000	98.51558	8.25000	100.61834				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR50M2 SPOT										0.00	0	
Total For TR50M2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.36445				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.39500	104.03644	8.39500	104.01262				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.39219				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.68277				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.60387				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.24881				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.68500	101.02719	8.68500	101.00359				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.24881				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.26000	99.41873	9.26000	99.39400				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.80282				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.71435				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5B On 20/06/2026 Spot Bond					0.00000	100.68414				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.65655				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.83566				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.83566				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.15048				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.04471				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.57380				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.26254				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.22709				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.88942				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.16916				0.00	0	
Total TWC419 SPOT										0.00	0	

Contract 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 TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.39461				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.89003				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.32043				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	99.96384				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	99.92751				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	99.01331				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			620,000,000,000.00	6,200,000,000	30,900,000,00	
Total TWC427 SPOT									20,000,000,000,000.00	6,200,000,000	30,900,000,00	
Total For TWC427									20,000,000,000,000.00	6,200,000,000	30,900,000,00	
UG26 On 09/03/2026 Spot Bond			11.55000	100.75211	11.55000	100.72086			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.36583			0.00	0	0	
Total UU1A01 SPOT									0.00	0	0	
Total For UU1A01									0.00	0	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.43078			0.00	0	0	
Total UU1A02 SPOT									0.00	0	0	
Total For UU1A02									0.00	0	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.39448			0.00	0	0	
Total UU1A04 SPOT									0.00	0	0	
Total For UU1A04									0.00	0	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.51850			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 UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.54712				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	101.59292				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.79510				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	101.83324				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.37445				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.49071				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.34703				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.91619				0.00	900,000,000	900,000,000
Total VKE16 SPOT										0.00	900,000,000	900,000,000
Total For VKE16										0.00	900,000,000	900,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	101.31882				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.03904				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.06953				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
WHL03 On 02/10/2023 Spot Bond					0.00000	100.88794				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										92,209,742,437,915,500.00	838,570,461,800	260,385,978,400
Total for SPOT :										92,209,742,437,915,500.00	838,570,461,800	260,385,978,400
Total Futures										92,209,758,101,043,200.00	838,570,649,259	260,387,712,400
Total Options										0.00	0	173,450
Grand Total:										92,209,758,101,043,200.00	838,570,649,259	260,387,885,850