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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/10/2022

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			12.50963	71.78266	12.64265	71.17363			0.00	0	
ES33 On 02/02/2023 Bond Future			12.70376	73.12567	12.84151	72.51016			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.87224	70.83581	13.01548	70.20950			0.00	0	
ES33 On 03/08/2023 Bond Future			13.03907	72.33151	13.18837	71.69267			0.00	0	
ES33 On 02/11/2023 Bond Future			13.21688	70.06738	13.37274	69.41520			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.68684	70.32841	12.84392	69.49626			0.00	0	
ES42 On 02/02/2023 Bond Future			12.85324	71.64422	13.01589	70.80126			0.00	0	4,7
ES42 On 04/05/2023 Bond Future			13.00432	68.85564	13.17338	67.99719			0.00	0	
ES42 On 03/08/2023 Bond Future			13.14918	70.31036	13.32492	69.43456			0.00	0	
ES42 On 02/11/2023 Bond Future			13.30291	67.53667	13.48602	66.64250			0.00	0	
Total ES42 Future									0.00	0	4,71
Total For ES42									0.00	0	4,71
I2025 On 03/11/2022 Bond Future			166.61485	166.61485	165.66066	165.66066			99,968,910.00	600	1,2

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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			168.02817	168.02817	167.06734	167.06734			100,816,902.00	600	6,10
I2025	On	04/05/2023	Bond Future			171.48728	171.48728	170.51103	170.51103			0.00	0	
I2025	On	03/08/2023	Bond Future			173.35494	173.35494	172.35882	172.35882			0.00	0	
I2025	On	02/11/2023	Bond Future			177.02525	177.02525	176.00845	176.00845			0.00	0	
Total I2025 Future												200,785,812.00	1,200	7,30
Total For I2025												200,785,812.00	1,200	7,30
I2029	On	03/11/2022	Bond Future			118.30248	118.30248	117.45497	117.45497			33,124,694.40	280	58
I2029	On	02/02/2023	Bond Future			120.51584	120.51584	119.66054	119.66054			33,744,435.20	280	1,38
I2029	On	04/05/2023	Bond Future			121.70169	121.70169	120.83159	120.83159			0.00	0	
I2029	On	03/08/2023	Bond Future			124.26909	124.26909	123.38182	123.38182			0.00	0	
I2029	On	02/11/2023	Bond Future			125.56624	125.56624	124.65947	124.65947			0.00	0	
Total I2029 Future												66,869,129.60	560	1,98
Total For I2029												66,869,129.60	560	1,98
I2033	On	03/11/2022	Bond Future			113.32393	113.32393	111.44870	111.44870			49,862,529.20	440	38
I2033	On	02/02/2023	Bond Future			115.44420	115.44420	113.54146	113.54146			50,795,448.00	440	7,27
I2033	On	04/05/2023	Bond Future			116.43583	116.43583	114.49669	114.49669			0.00	0	
I2033	On	03/08/2023	Bond Future			118.89206	118.89206	116.91317	116.91317			0.00	0	
I2033	On	02/11/2023	Bond Future			119.98448	119.98448	117.96310	117.96310			0.00	0	
Total I2033 Future												100,657,977.20	880	7,61
Total For I2033												100,657,977.20	880	7,61
I2038	On	03/11/2022	Bond Future			126.46558	126.46558	123.57041	123.57041			35,410,362.40	280	1,18
I2038	On	02/02/2023	Bond Future			126.91468	126.91468	123.97375	123.97375			35,536,110.40	280	3,98
I2038	On	04/05/2023	Bond Future			129.52787	129.52787	126.52970	126.52970			0.00	0	1,77
I2038	On	03/08/2023	Bond Future			130.29201	130.29201	127.23075	127.23075			0.00	0	
I2038	On	02/11/2023	Bond Future			133.05077	133.05077	129.92494	129.92494			0.00	0	
Total I2038 Future												70,946,472.80	560	6,88
Total For I2038												70,946,472.80	560	6,88
I2046	On	03/11/2022	Bond Future			111.35859	111.35859	107.70220	107.70220			0.00	0	2,38
I2046	On	02/02/2023	Bond Future			113.44194	113.44194	109.72474	109.72474			0.00	0	11,67
I2046	On	04/05/2023	Bond Future			113.74294	113.74294	109.95145	109.95145			0.00	0	5,67
I2046	On	03/08/2023	Bond Future			116.14275	116.14275	112.27247	112.27247			0.00	0	
I2046	On	02/11/2023	Bond Future			116.50592	116.50592	112.55249	112.55249			0.00	0	
Total I2046 Future												0.00	0	19,77
Total For I2046												0.00	0	19,77
I2050	On	03/11/2022	Bond Future			113.86043	113.86043	108.64554	108.64554			104,523,874.74	918	1,10
I2050	On	02/02/2023	Bond Future			113.85402	113.85402	108.54892	108.54892			104,517,990.36	918	9,28
I2050	On	04/05/2023	Bond Future			116.19797	116.19797	110.78666	110.78666			0.00	0	3,58
I2050	On	03/08/2023	Bond Future			116.45990	116.45990	110.93437	110.93437			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			118.92568	118.92568	113.28368	113.28368			0.00	0	
Total I2050 Future												209,041,865.10	1,836	13,94
Total For I2050												209,041,865.10	1,836	13,94
R186	On	03/11/2022	Bond Future			9.01150	109.02296	9.22964	108.26618		5.86	787,363,817.12	7,222	26,36
R186	On	02/02/2023	Bond Future			9.13267	105.73503	9.36592	104.97174		6.27	712,971,307.29	6,743	71,17
R186	On	04/05/2023	Bond Future			9.20825	107.88799	9.46018	107.11205		5.24	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.27382	104.83369	9.54773	104.04270		5.31	0.00	0	
R186	On	02/11/2023	Bond Future			9.34470	107.03132	9.64442	106.22407		4.46	0.00	0	
Total R186 Future												1,500,335,124.41	13,965	109,72
R186	On	03/11/2022	Bond Future	8.23	Call			0.00000	0.00000	0,000	3.81	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,525.02000	3.52502	2,768,240	3.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			0.13000	0.00013	2,290	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,451.83000	2.45183	1,697,210	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			0.17000	0.00017	2,760	4.46	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,416.32000	2.41632	1,662,130	4.46	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			0.21000	0.00021	3,300	4.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,380.83000	2.38083	1,627,140	4.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			46.81000	0.04681	191,130	5.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,158.06000	1.15806	545,600	5.26	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			296.30000	0.29630	439,910	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,740.59000	3.74059	3,120,910	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			301.54000	0.30154	447,110	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,711.90000	3.71190	3,094,180	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			291.27000	0.29127	432,970	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,769.50000	3.76950	3,147,910	6.24	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,760.28000	2.76028	2,251,740	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			784.21000	0.78421	1,053,920	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,738.92000	2.73892	2,232,690	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			794.06000	0.79406	1,066,050	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,717.40000	2.71740	2,213,450	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			774.18000	0.77418	1,041,580	5.04	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,251.20000	2.25120	2,708,540	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,729.05000	1.72905	1,395,400	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,268.25000	2.26825	2,727,310	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,717.55000	1.71755	1,385,620	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,285.70000	2.28570	2,746,490	5.45	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,706.46000	1.70646	1,376,260	5.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			2,541.41000	2.54141	2,075,960	4.16	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,212.16000	2.21216	1,791,490	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	Op Inter
R186	On	02/11/2023	Bond Future	9.39	Call		1,514.18000	1.51418	1,902,670	4.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put		2,198.91000	2.19891	1,780,150	4.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call		1,528.02000	1.52802	1,918,420	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put		2,185.73000	2.18573	1,768,880	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call		1,205.46000	1.20546	1,547,260	4.16	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	10.42	Call		3,239.59000	3.23959	3,795,510	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put		1,187.31000	1.18731	935,980	4.84	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.38	Call		1,500.40000	1.50040	1,886,980	4.27	0.00	0	
Total R186 Option											0.00	0	12,06
Total For R186											1,500,335,124.41	13,965	121,77
R197	On	03/11/2022	Bond Future			335.03588	335.03588	334.99447	334.99447		20,102,152.80	60	10
R197	On	02/02/2023	Bond Future			332.39831	332.39831	332.37913	332.37913		43,544,178.61	131	72
R197	On	04/05/2023	Bond Future			339.24131	339.24131	339.23056	339.23056		0.00	0	
R197	On	03/08/2023	Bond Future			337.29893	337.29893	337.28757	337.28757		0.00	0	
R197	On	02/11/2023	Bond Future			344.44117	344.44117	344.43038	344.43038		0.00	0	
Total R197 Future											63,646,331.41	191	83
Total For R197											63,646,331.41	191	83
R202	On	03/11/2022	Bond Future			246.96765	246.96765	243.60699	243.60699		0.00	0	5,6'
R202	On	02/02/2023	Bond Future			246.85784	246.85784	243.45109	243.45109		0.00	0	6,66
R202	On	04/05/2023	Bond Future			251.93941	251.93941	248.46884	248.46884		0.00	0	
R202	On	03/08/2023	Bond Future			252.42085	252.42085	248.87772	248.87772		0.00	0	
R202	On	02/11/2023	Bond Future			257.76543	257.76543	254.14781	254.14781		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			7.27568	101.60660	7.14121	101.64762	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		272.74000	0.27274	313,760	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		269.68000	0.26968	310,700	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		266.61000	0.26661	307,630	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			10.72716	88.67040	10.86941	88.03223	9.72	35,468,160.00	400	45,7'
R2030	On	02/02/2023	Bond Future			10.88310	86.30173	11.03120	85.65785	10.69	36,160,424.87	419	90,2'
R2030	On	04/05/2023	Bond Future			11.01731	88.06034	11.17248	87.40571	10.18	0.00	0	
R2030	On	03/08/2023	Bond Future			11.15367	85.89157	11.31699	85.22420	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			11.28774	87.69234	11.45973	87.01121		7.91	0.00	0	
Total R2030 Future									71,628,584.87	819	135,97
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			5,429.89000	5.42989	4,791,720	5.76	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			0.04000	0.00004	0,230	7.13	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,618.88000	3.61888	2,980,900	7.13	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			0.05000	0.00005	0,290	7.18	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			19.07000	0.01907	4,210	11.99	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.09	Put			3,571.85000	3.57185	2,933,920	7.18	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			0.07000	0.00007	0,370	7.23	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			3,524.86000	3.52486	2,886,990	7.23	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			0.76000	0.00076	3,140	7.70	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			3,057.17000	3.05717	2,421,380	7.70	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			3,075.89000	3.07589	3,699,200	11.99	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			79.65000	0.07965	107,140	11.00	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			9,274.86000	9.27486	8,658,470	11.00	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			85.72000	0.08572	115,100	10.97	0.00	0	30
R2030 On 02/02/2023 Bond Future	9.08	Put			9,084.25000	9.08425	8,469,750	10.97	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			237.72000	0.23772	310,190	10.53	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			6,441.39000	6.44139	5,869,980	10.53	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			294.69000	0.29469	381,820	10.43	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			5,886.27000	5.88627	5,329,520	10.43	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			47.72000	0.04772	65,250	11.03	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			10,383.85000	10.38385	9,757,500	11.03	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			314.43000	0.31443	406,500	10.40	0.00	0	30
R2030 On 02/02/2023 Bond Future	9.83	Put			5,718.71000	5.71871	5,166,900	10.40	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			375.06000	0.37506	481,870	10.32	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			5,266.78000	5.26678	4,729,710	10.32	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			106.68000	0.10668	142,450	10.88	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			8,518.26000	8.51826	7,910,150	10.88	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			412.13000	0.41213	527,670	10.27	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			5,025.81000	5.02581	4,497,470	10.27	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			419.72000	0.41972	536,910	10.27	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,987.16000	4.98716	4,460,470	10.27	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			299.49000	0.29949	387,840	10.42	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			5,844.20000	5.84420	5,288,670	10.42	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			2,222.01000	2.22201	2,587,800	10.84	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			1,667.01000	1.66701	1,388,920	10.84	0.00	0	30
R2030 On 02/02/2023 Bond Future	11.35	Call			2,713.85000	2.71385	3,120,150	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			1,348.49000	1.34849	1,110,910	11.02	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			405.78000	0.40578	519,830	10.28	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			5,065.72000	5.06572	4,535,890	10.28	0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			3,279.74000	3.27974	3,724,750	11.24	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			1,071.98000	1.07198	873,110	11.24	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			2,124.99000	2.12499	2,481,850	10.80	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,741.86000	1.74186	1,454,840	10.80	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			5,880.00000	5.88000	5,376,600	9.84	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			241.31000	0.24131	298,730	10.21	0.00	0	30
R2030 On 04/05/2023 Bond Future	9.03	Put			9,868.52000	9.86852	9,271,310	10.21	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			485.78000	0.48578	589,090	10.05	0.00	0	10
R2030 On 04/05/2023 Bond Future	9.58	Put			7,516.38000	7.51638	6,965,060	10.05	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			4,121.06000	4.12106	3,698,090	9.79	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			538.08000	0.53808	650,590	10.00	0.00	0	40
R2030 On 04/05/2023 Bond Future	9.67	Put			7,152.30000	7.15230	6,610,180	10.00	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			608.40000	0.60840	732,940	9.95	0.00	0	30
R2030 On 04/05/2023 Bond Future	9.78	Put			6,716.92000	6.71692	6,186,830	9.95	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			772.44000	0.77244	923,670	9.84	0.00	0	1,00
R2030 On 04/05/2023 Bond Future	11.34	Put			2,241.32000	2.24132	1,958,160	10.26	0.00	0	10
R2030 On 04/05/2023 Bond Future	10.42	Call			1,215.24000	1.21524	1,428,490	9.76	0.00	0	40
R2030 On 04/05/2023 Bond Future	10.42	Put			4,449.91000	4.44991	4,008,530	9.76	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,354.26000	1.35426	1,584,230	9.79	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			4,150.23000	4.15023	3,725,570	9.79	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			1,368.81000	1.36881	1,600,470	9.79	0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			887.11000	0.88711	753,290	11.38	0.00	0	40
R2030 On 04/05/2023 Bond Future	10.54	Call			1,383.23000	1.38323	1,616,580	9.80	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			4,091.79000	4.09179	3,670,510	9.80	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			1,550.17000	1.55017	1,802,360	9.82	0.00	0	30
R2030 On 04/05/2023 Bond Future	10.65	Put			3,779.93000	3.77993	3,377,490	9.82	0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			2,940.98000	2.94098	3,312,450	10.26	0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			838.46000	0.83846	711,000	11.45	0.00	0	30
R2030 On 04/05/2023 Bond Future	11.62	Call			3,650.06000	3.65006	4,065,220	10.50	0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,797.13000	1.79713	1,557,660	10.50	0.00	0	30
R2030 On 04/05/2023 Bond Future	12.04	Call			4,830.81000	4.83081	5,302,510	10.91	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,285.16000	1.28516	1,102,230	10.91	0.00	0	1,00
R2030 On 04/05/2023 Bond Future	12.50	Call			6,236.84000	6.23684	6,757,650	11.38	0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			6,458.25000	6.45825	6,985,420	11.45	0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			1,684.86000	1.68486	1,935,600	9.41	0.00	0	30
R2030 On 03/08/2023 Bond Future	10.65	Put			4,452.43000	4.45243	4,035,800	9.41	0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			3,018.11000	3.01811	3,374,850	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	Opt Intere
R2030	On	03/08/2023	Bond Future	11.35	Put			2,884.02000	2.88402	2,573,390	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			3,040.41000	3.04041	3,398,600	9.89	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,865.75000	2.86575	2,556,570	9.89	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,332.01000	1.33201	1,545,660	9.32	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put			5,166.10000	5.16610	4,712,380	9.32	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			6,290.24000	6.29024	6,793,640	11.04	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			1,307.41000	1.30741	1,143,440	11.04	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			7,182.09000	7.18209	7,710,580	11.33	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			1,079.38000	1.07938	940,500	11.33	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			2,995.88000	2.99588	3,351,170	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,902.38000	2.90238	2,590,300	9.88	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			4,145.42000	4.14542	3,722,480	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			1,546.51000	1.54651	1,801,470	7.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			4,196.95000	4.19695	3,770,780	7.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			1,561.79000	1.56179	1,818,370	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			4,171.29000	4.17129	3,746,740	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			1,576.84000	1.57684	1,835,030	7.49	0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												71,628,584.87	819	157,4
R2032	On	03/11/2022	Bond Future			11.21660	83.90562	11.35854	83.19288		11.96	146,750,929.38	1,749	112,0
R2032	On	02/02/2023	Bond Future			11.37235	85.45459	11.51944	84.73444		12.67	88,958,228.19	1,041	112,7
R2032	On	04/05/2023	Bond Future			11.50444	83.03238	11.65766	82.29981		12.88	10,545,112.26	127	66,3
R2032	On	03/08/2023	Bond Future			11.63307	84.76672	11.79302	84.01974		11.74	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.76922	82.38250	11.93652	81.62012		10.00	0.00	0	
Total R2032 Future												246,254,269.83	2,917	293,7
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			11,133.12000	11.13312	10,420,380	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			10,838.45000	10.83845	10,125,710	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			7,620.07000	7.62007	6,907,330	9.61	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			0.00000	0.00000	0,000	8.99	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			6,561.44000	6.56144	5,848,700	8.99	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			0.00000	0.00000	0,000	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			6,285.60000	6.28560	5,572,860	8.83	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			6,010.88000	6.01088	5,298,140	8.67	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			0.06000	0.00006	0,260	9.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,493.16000	4.49316	3,780,620	9.44	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			0.27000	0.00027	1,040	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			4,119.34000	4.11934	3,407,370	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	7
R2032 On 03/11/2022 Bond Future	10.66	Put			3,590.01000	3.59001	2,880,960	10.08		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			1.86000	0.00186	6,090	10.12		0.00	0	7
R2032 On 03/11/2022 Bond Future	10.67	Put			3,537.47000	3.53747	2,828,960	10.12		0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Call			903.35000	0.90335	1,368,150	12.52		0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Put			448.43000	0.44843	200,490	12.52		0.00	0	7,5
R2032 On 03/11/2022 Bond Future	10.21	Call			0.00000	0.00000	0,000	8.67		0.00	0	5
R2032 On 03/11/2022 Bond Future	9.46	Put			10,252.77000	10.25277	9,540,030	11.09		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			1,242.21000	1.24221	1,778,890	12.79		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			293.73000	0.29373	117,670	12.79		0.00	0	5
R2032 On 03/11/2022 Bond Future	12.30	Call			4,530.29000	4.53029	5,239,240	14.61		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			4.51000	0.00451	0,720	14.61		0.00	0	7
R2032 On 03/11/2022 Bond Future	10.66	Call			1.58000	0.00158	5,270	10.08		0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			39.94000	0.03994	55,830	12.00		0.00	0	4
R2032 On 02/02/2023 Bond Future	9.31	Put			11,801.97000	11.80197	11,097,710	12.00		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			59.86000	0.05986	82,540	12.00		0.00	0	5
R2032 On 02/02/2023 Bond Future	9.47	Put			10,898.14000	10.89814	10,200,670	12.00		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			161.17000	0.16117	214,800	11.89		0.00	0	7
R2032 On 02/02/2023 Bond Future	9.92	Put			8,464.59000	8.46459	7,798,070	11.89		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			259.11000	0.25911	339,150	11.83		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			7,247.75000	7.24775	6,607,640	11.83		0.00	0	4
R2032 On 02/02/2023 Bond Future	10.22	Call			290.24000	0.29024	378,190	11.81		0.00	0	5
R2032 On 02/02/2023 Bond Future	10.22	Put			6,954.13000	6.95413	6,321,930	11.81		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			388.42000	0.38842	500,080	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			6,193.92000	6.19392	5,585,430	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			395.32000	0.39532	508,590	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			6,147.54000	6.14754	5,540,660	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			402.42000	0.40242	517,330	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			6,101.40000	6.10140	5,496,160	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			478.56000	0.47856	610,630	11.74		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			5,647.46000	5.64746	5,059,380	11.74		0.00	0	4
R2032 On 02/02/2023 Bond Future	10.67	Call			656.34000	0.65634	823,430	11.87		0.00	0	7
R2032 On 02/02/2023 Bond Future	10.67	Put			4,933.81000	4.93381	4,380,750	11.87		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			2,709.48000	2.70948	3,127,100	12.91		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,884.88000	1.88488	1,582,350	12.91		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			3,149.93000	3.14993	3,601,420	13.11		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,609.27000	1.60927	1,340,610	13.11		0.00	0	5
R2032 On 02/02/2023 Bond Future	12.75	Call			6,291.09000	6.29109	6,893,850	14.33		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			583.28000	0.58328	465,890	14.33		0.00	0	7

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	04/05/2023	Bond Future	10.87	Put			5,308.45000	5.30845	4,815,620	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,463.78000	1.46378	1,705,320	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,273.82000	5.27382	4,782,790	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			3,792.32000	3.79232	3,392,810	12.75	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			8,715.02000	8.71502	9,327,520	15.21	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			841.38000	0.84138	721,310	15.21	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			1,084.46000	1.08446	1,280,200	12.15	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			6,220.74000	6.22074	5,683,910	12.15	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,447.90000	1.44790	1,687,640	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,479.98000	1.47998	1,723,350	12.32	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,239.55000	5.23955	4,750,350	12.32	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,409.75000	2.40975	2,742,810	12.75	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call			3,362.40000	3.36240	3,751,010	11.74	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,562.42000	3.56242	3,204,050	11.74	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,387.28000	3.38728	3,777,490	11.75	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,540.75000	3.54075	3,183,980	11.75	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,411.96000	3.41196	3,803,760	11.76	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,518.91000	3.51891	3,163,730	11.76	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,742.30000	3.74230	4,154,490	11.88	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			3,247.71000	3.24771	2,912,920	11.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			5,084.09000	5.08409	4,604,310	9.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,816.17000	1.81617	2,100,520	9.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			5,053.37000	5.05337	4,575,340	9.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,781.99000	1.78199	2,062,820	9.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			5,114.64000	5.11464	4,633,090	9.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,799.18000	1.79918	2,081,780	9.46	0.00	0	
Total R2032 Option												0.00	0	24,46
Total For R2032												246,254,269.83	2,917	318,26
R2035	On	03/11/2022	Bond Future			11.56617	84.22449	11.70290	83.45674		13.61	42,954,489.90	510	19,42
R2035	On	02/02/2023	Bond Future			11.72060	85.77934	11.86202	85.00318		14.33	215,906,598.78	2,517	161,66
R2035	On	04/05/2023	Bond Future			11.84611	83.02011	11.99281	82.23043		14.83	0.00	0	
R2035	On	03/08/2023	Bond Future			11.97008	84.75389	12.12265	83.94863		13.56	0.00	0	
R2035	On	02/11/2023	Bond Future			12.10312	82.02388	12.26202	81.20192		11.67	0.00	0	
Total R2035 Future												258,861,088.68	3,027	181,08
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			11,543.53000	11.54353	10,775,780	13.33	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			0.00000	0.00000	0,000	12.77	0.00	0	9;
R2035	On	03/11/2022	Bond Future	10.30	Put			8,392.18000	8.39218	7,624,430	12.77	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			0.02000	0.00002	0,040	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			3,303.97000	3.30397	2,559,440	12.69		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			2.11000	0.00211	0,270	15.22		0.00	0	9;
R2035 On 03/11/2022 Bond Future	10.99	Call			3.95000	0.00395	10,210	12.53		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			4,122.85000	4.12285	3,361,360	12.53		0.00	0	5f
R2035 On 03/11/2022 Bond Future	11.05	Call			7.61000	0.00761	18,980	12.60		0.00	0	9;
R2035 On 03/11/2022 Bond Future	11.05	Put			3,768.58000	3.76858	3,012,200	12.60		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			16.95000	0.01695	40,170	12.69		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			6,685.01000	6.68501	5,917,280	12.46		0.00	0	5f
R2035 On 03/11/2022 Bond Future	11.14	Call			18.63000	0.01863	43,860	12.70		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			3,246.67000	3.24667	2,504,150	12.70		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			20.44000	0.02044	47,810	12.71		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			3,189.55000	3.18955	2,449,170	12.71		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			5,200.31000	5.20031	5,966,220	15.22		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			67.11000	0.06711	92,060	13.07		0.00	0	3f
R2035 On 02/02/2023 Bond Future	9.89	Put			11,917.10000	11.91710	11,165,890	13.07		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			364.62000	0.36462	468,940	13.10		0.00	0	3f
R2035 On 02/02/2023 Bond Future	10.64	Put			7,436.47000	7.43647	6,764,630	13.10		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			54.40000	0.05440	75,160	13.06		0.00	0	5f
R2035 On 02/02/2023 Bond Future	9.81	Put			12,435.27000	12.43527	11,679,870	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			60.46000	0.06046	83,250	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			12,175.37000	12.17537	11,422,000	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			573.55000	0.57355	721,910	13.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			6,249.30000	6.24930	5,621,500	13.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			179.54000	0.17954	237,620	13.08		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.30	Put			9,373.77000	9.37377	8,655,690	13.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			337.05000	0.33705	434,920	13.09		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			7,654.93000	7.65493	6,976,640	13.09		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			816.43000	0.81643	1,008,670	13.43		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			5,362.32000	5.36232	4,778,400	13.43		0.00	0	5f
R2035 On 02/02/2023 Bond Future	10.66	Call			378.96000	0.37896	486,590	13.10		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			7,328.16000	7.32816	6,659,630	13.10		0.00	0	5f
R2035 On 02/02/2023 Bond Future	10.86	Call			562.45000	0.56245	708,650	13.22		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			6,298.25000	6.29825	5,668,290	13.22		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Call			7,550.47000	7.55047	8,209,590	16.58		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			609.12000	0.60912	492,080	16.58		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.88	Call			584.92000	0.58492	735,470	13.24		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			6,200.68000	6.20068	5,575,070	13.24		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			802.11000	0.80211	991,910	13.42		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.05	Put			5,406.95000	5.40695	4,820,590	13.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			2,804.85000	2.80485	3,230,350	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			2,381.37000	2.38137	2,030,710	14.62		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			2,927.34000	2.92734	3,362,910	14.68		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			2,287.87000	2.28787	1,947,280	14.68		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.42	Put			9,725.63000	9.72563	9,065,020	13.78		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			820.33000	0.82033	974,780	13.79		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			8,783.00000	8.78300	8,147,770	13.79		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			6,045.33000	6.04533	5,514,320	13.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,661.82000	1.66182	1,922,460	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			6,006.15000	6.00615	5,477,110	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			293.81000	0.29381	360,760	13.78		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			13,007.90000	13.00790	12,285,170	13.78		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			653.95000	0.65395	783,020	13.78		0.00	0	48
R2035 On 04/05/2023 Bond Future	12.46	Put			2,520.17000	2.52017	2,229,890	15.46		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			7,498.92000	7.49892	8,098,770	16.46		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			1,494.72000	1.49472	1,304,890	16.46		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			1,588.83000	1.58883	1,841,590	13.94		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			6,163.98000	6.16398	5,627,060	13.94		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			1,643.38000	1.64338	1,902,050	13.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,680.38000	1.68038	1,942,990	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			5,967.14000	5.96714	5,440,070	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			4,963.24000	4.96324	5,462,640	15.46		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			3,663.01000	3.66301	4,068,160	13.55		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			4,362.48000	4.36248	3,962,370	13.55		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			3,689.80000	3.68980	4,096,650	13.56		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			4,336.24000	4.33624	3,937,830	13.56		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			3,636.01000	3.63601	4,039,450	13.54		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			4,388.56000	4.38856	3,986,740	13.54		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			6,425.50000	6.42550	5,885,980	11.04		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			1,892.18000	1.89218	2,176,450	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			6,387.81000	6.38781	5,850,120	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			1,910.41000	1.91041	2,196,510	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			6,350.57000	6.35057	5,814,710	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,874.36000	1.87436	2,156,800	11.04		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										258,861,088.68	3,027	194,28
R2037 On 03/11/2022 Bond Future			11.70511	80.32455	11.83639	79.58074		14.52		437,126,201.10	5,442	19,87
R2037 On 02/02/2023 Bond Future			11.84859	77.55144	11.98410	76.79941		16.16		446,463,640.08	5,757	126,38
R2037 On 04/05/2023 Bond Future			11.97451	79.13221	12.11490	78.36702		15.88		0.00	0	
R2037 On 03/08/2023 Bond Future			12.10146	76.52684	12.24734	75.74654		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	Op Interr	
R2037	On	02/11/2023	Bond Future			12.22364	78.13153	12.37514	77.33510		12.79	0.00	0	
Total R2037 Future											883,589,841.18	11,199	146,27	
R2037	On	03/11/2022	Bond Future	11.30	Call			26.72000	0.02672	57,660	13.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,134.05000	3.13405	2,421,180	13.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			29.19000	0.02919	62,620	13.77	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,076.91000	3.07691	2,366,530	13.77	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			31.87000	0.03187	67,940	13.79	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,020.05000	3.02005	2,312,310	13.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			620.63000	0.62063	771,670	14.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			6,156.62000	6.15662	5,555,630	14.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			632.69000	0.63269	785,910	14.82	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,107.64000	6.10764	5,508,830	14.82	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			644.92000	0.64492	800,320	14.83	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,058.90000	6.05890	5,462,270	14.83	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			708.38000	0.70838	874,930	14.89	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put			5,818.49000	5.81849	5,233,010	14.89	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			2,545.58000	2.54558	2,935,010	16.11	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,623.32000	2.62332	2,260,720	16.11	0.00	0	6:
R2037	On	04/05/2023	Bond Future	11.03	Put			7,434.90000	7.43490	6,868,270	14.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			6,272.97000	6.27297	5,755,930	15.04	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,686.69000	1.68669	1,936,730	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,232.48000	6.23248	5,717,330	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,705.49000	1.70549	1,957,430	15.06	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,192.38000	6.19238	5,679,130	15.06	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			1,214.05000	1.21405	1,412,610	14.79	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Call			2,716.51000	2.71651	3,057,240	15.58	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put			4,560.83000	4.56083	4,136,370	15.58	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,202.98000	9.20298	9,823,380	18.43	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,162.71000	1.16271	1,017,920	18.43	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call			1,668.22000	1.66822	1,916,370	15.04	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			3,735.62000	3.73562	4,130,550	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,416.10000	4.41610	4,030,730	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			3,762.89000	3.76289	4,159,470	15.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,389.60000	4.38960	4,005,880	15.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			3,790.24000	3.79024	4,188,470	15.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,363.24000	4.36324	3,981,170	15.28	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			6,442.87000	6.44287	5,931,270	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			2,026.47000	2.02647	2,307,780	12.05	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,518.62000	6.51862	6,003,500	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			2,045.29000	2.04529	2,328,350	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			6,480.67000	6.48067	5,967,300	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			2,064.20000	2.06420	2,349,030	12.06	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												883,589,841.18	11,199	148,74
R2040	On	03/11/2022	Bond Future			11.73947	82.34762	11.88055	81.48735		15.27	41,173,810.00	500	12,78
R2040	On	02/02/2023	Bond Future			11.87689	79.36148	12.02255	78.49100		17.03	59,203,664.08	746	115,88
R2040	On	04/05/2023	Bond Future			11.99711	80.97931	12.14795	80.09329		16.75	0.00	0	
R2040	On	03/08/2023	Bond Future			12.11803	78.16214	12.27466	77.25847		16.41	0.00	0	
R2040	On	02/11/2023	Bond Future			12.23391	79.80113	12.39642	78.87879		14.21	0.00	0	
Total R2040 Future												100,377,474.08	1,246	128,66
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			12,034.21000	12.03421	11,173,940	14.90	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			0.00000	0.00000	0,010	14.26	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	10.60	Put			8,382.00000	8.38200	7,521,740	14.26	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			0.01000	0.00001	0,030	14.13	0.00	0	1,0;
R2040	On	03/11/2022	Bond Future	11.30	Put			3,653.96000	3.65396	2,818,690	14.12	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			2,973.53000	2.97353	2,171,690	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			0.04000	0.00004	0,120	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			6,983.99000	6.98399	6,123,800	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			6.08000	0.00608	16,050	14.00	0.00	0	1,0;
R2040	On	03/11/2022	Bond Future	11.20	Put			4,295.97000	4.29597	3,445,670	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			17.05000	0.01705	42,050	14.12	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	12.52	Put			26.94000	0.02694	5,630	16.27	0.00	0	1,0;
R2040	On	03/11/2022	Bond Future	11.39	Call			38.61000	0.03861	89,280	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			3,094.66000	3.09466	2,285,060	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			42.03000	0.04203	96,470	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			3,033.94000	3.03394	2,228,110	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			45.69000	0.04569	104,120	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put			7,678.63000	7.67863	6,818,380	14.13	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			92.17000	0.09217	196,370	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			2,446.94000	2.44694	1,690,870	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			1,186.65000	1.18665	1,778,000	15.27	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			469.68000	0.46968	200,760	15.27	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			3,747.61000	3.74761	4,586,570	16.27	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			102.27000	0.10227	139,840	15.53	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			12,337.06000	12.33706	11,504,150	15.53	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			110.16000	0.11016	150,220	15.53	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			12,122.68000	12.12268	11,292,260	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 Intere
R2040 On 02/02/2023 Bond Future	10.93	Call			516.68000	0.51668	661,550	15.56		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			7,435.80000	7.43580	6,710,190	15.56		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			545.90000	0.54590	697,230	15.56		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.96	Put			7,262.47000	7.26247	6,543,320	15.56		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			713.64000	0.71364	898,920	15.69		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			6,494.78000	6.49478	5,809,580	15.69		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			727.21000	0.72721	915,080	15.70		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			6,442.14000	6.44214	5,759,530	15.70		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			741.07000	0.74107	931,560	15.71		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			6,389.88000	6.38988	5,709,890	15.71		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			842.78000	0.84278	1,051,980	15.80		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			6,030.98000	6.03098	5,369,700	15.80		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			2,948.81000	2.94881	3,420,660	17.16		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			2,668.51000	2.66851	2,269,880	17.16		0.00	0	62
R2040 On 02/02/2023 Bond Future	12.24	Call			3,520.42000	3.52042	4,039,490	17.47		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			2,248.85000	2.24885	1,897,440	17.47		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			3,625.55000	3.62555	4,152,610	17.53		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			2,181.13000	2.18113	1,837,710	17.53		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			13,408.55000	13.40855	12,614,600	15.56		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			9,874.07000	9.87407	9,158,720	15.57		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,104.09000	1.10409	1,308,170	15.57		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			8,804.03000	8.80403	8,122,090	15.57		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			1,910.34000	1.91034	2,215,020	15.73		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			6,400.80000	6.40080	5,819,460	15.73		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			409.04000	0.40904	501,110	15.56		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			6,358.24000	6.35824	5,779,150	15.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			1,952.46000	1.95246	2,261,640	15.75		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			6,315.91000	6.31591	5,739,070	15.75		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,059.88000	2.05988	2,380,370	15.80		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			6,107.15000	6.10715	5,541,620	15.80		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			877.32000	0.87732	1,047,990	15.57		0.00	0	48
R2040 On 04/05/2023 Bond Future	12.78	Call			5,989.93000	5.98993	6,581,500	17.57		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,444.06000	2.44406	2,149,610	17.57		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			8,545.18000	8.54518	9,232,880	18.62		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,515.27000	1.51527	1,316,950	18.62		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			1,931.33000	1.93133	2,238,260	15.74		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,255.68000	4.25568	4,728,090	16.36		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			4,626.72000	4.62672	4,195,460	16.36		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,285.62000	4.28562	4,759,900	16.37		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			4,599.10000	4.59910	4,169,710	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 Intere
R2040 On 03/08/2023 Bond Future	12.23	Call			4,315.39000	4.31539	4,791,530	16.38		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			4,571.37000	4.57137	4,143,840	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			7,141.02000	7.14102	6,560,630	13.46		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,407.19000	2.40719	2,745,210	13.44		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			7,222.50000	7.22250	6,638,180	13.44		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,428.02000	2.42802	2,768,000	13.45		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			7,181.52000	7.18152	6,599,160	13.45		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,449.25000	2.44925	2,791,200	13.46		0.00	0	
Total R2040 Option										0.00	0	11,15
Total For R2040										100,377,474.08	1,246	139,86
R2044 On 03/11/2022 Bond Future			11.70860	79.33527	11.85939	78.39983		16.09		0.00	0	44,23
R2044 On 02/02/2023 Bond Future			11.83740	76.41871	11.99310	75.47143		17.97		11,309,969.08	148	82,13
R2044 On 04/05/2023 Bond Future			11.94954	77.97661	12.11068	77.01214		17.68		0.00	0	
R2044 On 03/08/2023 Bond Future			12.06194	75.22193	12.22912	74.23816		17.46		0.00	0	
R2044 On 02/11/2023 Bond Future			12.16920	76.79929	12.34250	75.79511		15.84		0.00	0	
Total R2044 Future										11,309,969.08	148	126,36
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			12,235.27000	12.23527	11,299,830	15.36		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			0.00000	0.00000	0,010	14.68		0.00	0	1,64
R2044 On 03/11/2022 Bond Future	10.60	Put			8,445.22000	8.44522	7,509,790	14.68		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			0.04000	0.00004	0,140	14.54		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,028.20000	3.02820	2,163,470	15.40		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			55.93000	0.05593	131,530	15.42		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,967.12000	2.96712	2,107,280	15.42		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Put			7,003.04000	7.00304	6,067,700	14.54		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			60.59000	0.06059	141,310	15.44		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,906.43000	2.90643	2,051,710	15.44		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			23.49000	0.02349	60,020	15.24		0.00	0	1,64
R2044 On 03/11/2022 Bond Future	11.30	Put			3,593.15000	3.59315	2,694,240	15.24		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			51.57000	0.05157	122,280	15.40		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			813.68000	0.81368	1,036,170	16.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			6,259.45000	6.25945	5,534,660	16.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			828.77000	0.82877	1,054,240	16.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			6,206.94000	6.20694	5,485,130	16.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			844.06000	0.84406	1,072,520	16.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			6,154.72000	6.15472	5,435,900	16.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			907.18000	0.90718	1,147,800	16.68		0.00	0	1,30
R2044 On 02/02/2023 Bond Future	11.20	Put			5,948.76000	5.94876	5,242,100	16.68		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Call			2,539.44000	2.53944	3,011,650	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	Op Intere
R2044 On 02/02/2023 Bond Future	11.90	Put			3,103.46000	3.10346	2,628,390	17.79		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			2,851.00000	2.85100	3,355,450	17.97		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			2,809.48000	2.80948	2,366,650	17.97		0.00	0	4,00
R2044 On 04/05/2023 Bond Future	12.00	Put			4,282.39000	4.28239	3,807,450	17.68		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	11.41	Call			2,060.56000	2.06056	2,405,590	16.87		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			6,411.02000	6.41102	5,791,580	16.87		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,082.51000	2.08251	2,429,990	16.88		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			6,367.93000	6.36793	5,750,940	16.88		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			3,598.92000	3.59892	3,180,720	18.08		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.43	Call			2,104.80000	2.10480	2,454,750	16.89		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			6,325.27000	6.32527	5,710,750	16.89		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			2,899.85000	2.89985	3,329,110	17.30		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			5,087.88000	5.08788	4,552,670	17.30		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			3,622.18000	3.62218	4,111,710	17.68		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			4,416.23000	4.41623	4,962,500	18.08		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			4,353.20000	4.35320	4,871,930	17.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			4,698.60000	4.69860	4,233,560	17.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			4,292.93000	4.29293	4,807,600	17.33		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			4,755.79000	4.75579	4,286,690	17.33		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			4,323.02000	4.32302	4,839,730	17.34		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			4,727.11000	4.72711	4,260,050	17.34		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			7,508.54000	7.50854	6,891,930	15.19		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			2,808.33000	2.80833	3,197,950	15.19		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			7,467.39000	7.46739	6,852,830	15.19		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			2,763.72000	2.76372	3,149,240	15.18		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			7,549.87000	7.54987	6,931,210	15.18		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			2,785.98000	2.78598	3,173,550	15.19		0.00	0	
Total R2044 Option										0.00	0	19,60
Total For R2044										11,309,969.08	148	145,95
R2048 On 03/11/2022 Bond Future			11.61784	78.37021	11.78340	77.31499		16.64		0.00	0	84,60
R2048 On 02/02/2023 Bond Future			11.73883	79.85388	11.90983	78.78452		17.57	11,339,250.96		142	249,70
R2048 On 04/05/2023 Bond Future			11.84358	77.01839	12.02055	75.92933		18.31	0.00		0	10,90
R2048 On 03/08/2023 Bond Future			11.94905	78.58934	12.13259	77.47830		16.82	0.00		0	
R2048 On 02/11/2023 Bond Future			12.05120	75.81302	12.24145	74.67899		14.81	0.00		0	13,00
Total R2048 Future										11,339,250.96	142	358,35
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			12,885.33000	12.88533	11,830,110	16.04		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Call			0.01000	0.00001	0,020	15.19		0.00	0	80
R2048 On 03/11/2022 Bond Future	10.60	Put			8,151.53000	8.15153	7,096,320	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 Interr
R2048 On 03/11/2022 Bond Future	10.70	Call			0.02000	0.00002	0,110	15.05	0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Put			7,404.63000	7.40463	6,349,500	15.05	0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			51.89000	0.05189	138,390	15.81	0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,072.01000	3.07201	2,103,290	15.81	0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			1,232.41000	1.23241	1,972,500	16.96	0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			504.55000	0.50455	189,420	16.96	0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			17.58000	0.01758	52,900	15.61	0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			3,854.46000	3.85446	2,834,560	15.61	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			43.83000	0.04383	119,300	15.77	0.00	0	8;
R2048 On 03/11/2022 Bond Future	11.30	Put			3,199.05000	3.19905	2,219,300	15.77	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			47.71000	0.04771	128,560	15.79	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,135.33000	3.13533	2,160,960	15.79	0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			841.52000	0.84152	1,099,730	16.16	0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			6,293.43000	6.29343	5,482,280	16.16	0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			873.42000	0.87342	1,138,600	16.19	0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			6,185.83000	6.18583	5,381,650	16.19	0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			2,216.06000	2.21606	2,708,660	17.04	0.00	0	2,5
R2048 On 02/02/2023 Bond Future	11.70	Put			3,532.01000	3.53201	2,955,250	17.04	0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			721.72000	0.72172	952,760	16.06	0.00	0	2,5
R2048 On 02/02/2023 Bond Future	11.00	Put			6,735.84000	6.73584	5,897,520	16.06	0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			810.40000	0.81040	1,061,710	16.14	0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			6,402.23000	6.40223	5,584,180	16.14	0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			825.87000	0.82587	1,080,620	16.15	0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			6,347.68000	6.34768	5,533,070	16.15	0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			213.05000	0.21305	299,900	16.03	0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			10,669.68000	10.66968	9,687,170	16.03	0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			2,098.44000	2.09844	2,492,570	17.38	0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			6,512.65000	6.51265	5,817,720	17.38	0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			2,121.20000	2.12120	2,518,160	17.39	0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			6,468.23000	6.46823	5,776,130	17.39	0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			2,144.10000	2.14410	2,543,890	17.41	0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			6,424.04000	6.42404	5,734,770	17.41	0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4,391.05000	4.39105	4,982,470	16.62	0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,646.25000	4.64625	4,126,630	16.62	0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4,422.38000	4.42238	5,016,150	16.63	0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,617.52000	4.61752	4,100,250	16.63	0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4,453.80000	4.45380	5,049,910	16.64	0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,588.97000	4.58897	4,074,040	16.64	0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			2,383.60000	2.38360	2,805,600	14.07	0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			7,181.06000	7.18106	6,469,030	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		2,405.71000	2.40571	2,830,300	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,137.48000	7.13748	6,428,040	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,427.93000	2.42793	2,855,110	14.09	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,094.10000	7.09410	6,387,250	14.09	0.00	0	
Total R2048 Option											0.00	0	6,83
Total For R2048											11,339,250.96	142	365,15
R209	On	03/11/2022	Bond Future			11.56411	64.89736	11.69497	64.25695	15.37	0.00	0	15,7!
R209	On	02/02/2023	Bond Future			11.69777	66.09541	11.83253	65.44762	16.24	10,178,693.14	154	24,5!
R209	On	04/05/2023	Bond Future			11.81148	64.28800	11.95080	63.62880	16.76	0.00	0	3,4!
R209	On	03/08/2023	Bond Future			11.92116	65.63083	12.06543	64.95849	15.40	0.00	0	
R209	On	02/11/2023	Bond Future			12.03532	63.85420	12.18490	63.16799	13.28	0.00	0	
Total R209 Future											10,178,693.14	154	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		13,629.58000	13.62958	12,989,170	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		12,060.07000	12.06007	11,419,660	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		9,049.80000	9.04980	8,409,390	14.81	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	11.50	Call		242.39000	0.24239	427,910	14.90	0.00	0	1,1!
R209	On	03/11/2022	Bond Future	11.50	Put		1,199.89000	1.19989	745,000	14.90	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		1,610.40000	1.61040	2,153,230	15.85	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		152.41000	0.15241	54,830	15.85	0.00	0	3,2!
R209	On	03/11/2022	Bond Future	11.01	Call		4.57000	0.00457	11,050	14.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,460.27000	3.46027	2,826,340	14.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		5.10000	0.00510	12,270	14.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,408.47000	3.40847	2,775,230	14.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		5.69000	0.00569	13,600	14.19	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,356.78000	3.35678	2,724,280	14.19	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		0.01000	0.00001	0,010	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		6,202.45000	6.20245	5,562,040	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		1.25000	0.00125	3,180	14.03	0.00	0	1,1!
R209	On	03/11/2022	Bond Future	10.90	Put		4,036.42000	4.03642	3,397,940	14.03	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		4.09000	0.00409	9,940	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		3,512.18000	3.51218	2,877,620	14.16	0.00	0	5,0!
R209	On	02/02/2023	Bond Future	10.79	Call		447.53000	0.44753	561,200	14.89	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,712.14000	5.71214	5,178,020	14.89	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		456.70000	0.45670	572,130	14.90	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		5,667.95000	5.66795	5,135,590	14.90	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		438.49000	0.43849	550,410	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		5,756.53000	5.75653	5,220,660	14.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,352.41000	1.35241	1,560,120	15.69	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,482.31000	5.48231	5,030,820	15.69	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,563.43000	4.56343	4,992,890	17.53	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,056.80000	2.05680	1,827,060	17.53	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.00	Call		1,188.34000	1.18834	1,378,150	15.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,886.31000	5.88631	5,416,920	15.58	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,321.59000	1.32159	1,526,020	15.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,554.28000	5.55428	5,099,510	15.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,336.95000	1.33695	1,543,020	15.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,518.21000	5.51821	5,065,080	15.68	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		337.93000	0.33793	408,040	15.57	0.00	0	8,50
R209	On	04/05/2023	Bond Future	10.00	Put		10,519.15000	10.51915	9,930,060	15.57	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,220.26000	3.22026	3,560,710	15.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,804.22000	3.80422	3,472,330	15.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,243.97000	3.24397	3,585,860	15.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,781.10000	3.78110	3,450,650	15.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,196.63000	3.19663	3,535,640	15.32	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,827.48000	3.82748	3,494,150	15.32	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,663.59000	1.66359	1,900,840	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,681.34000	5.68134	5,232,380	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,679.72000	1.67972	1,918,510	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,647.85000	5.64785	5,200,430	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,647.79000	1.64779	1,883,500	12.52	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,715.21000	5.71521	5,264,710	12.52	0.00	0	
Total R209 Option											0.00	0	53,77
Total For R209											10,178,693.14	154	97,54
R210	On	03/11/2022	Bond Future			223.91825	223.91825	223.31221	223.31221		0.00	0	10
R210	On	02/02/2023	Bond Future			228.10762	228.10762	227.50552	227.50552		0.00	0	31
R210	On	04/05/2023	Bond Future			229.71902	229.71902	229.10967	229.10967		0.00	0	
R210	On	03/08/2023	Bond Future			234.56544	234.56544	233.94554	233.94554		0.00	0	
R210	On	02/11/2023	Bond Future			236.35438	236.35438	235.71958	235.71958		0.00	0	
Total R210 Future											0.00	0	47
Total For R210											0.00	0	47
R213	On	03/11/2022	Bond Future			11.09220	79.46326	11.23440	78.81888	11.28	0.00	0	33,00
R213	On	02/02/2023	Bond Future			11.25341	80.93022	11.40098	80.27939	11.93	728,371.98	9	31,80
R213	On	04/05/2023	Bond Future			11.38274	79.02391	11.53655	78.36195	12.01	0.00	0	
R213	On	03/08/2023	Bond Future			11.51090	80.67391	11.67174	79.99896	10.97	0.00	0	
R213	On	02/11/2023	Bond Future			11.65171	78.81030	11.82025	78.12141	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	Opt Intert
Total R213 Future												728,371.98	9	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			10,277.74000	10.27774	9,633,360	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			9,961.47000	9.96147	9,317,090	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			4,025.28000	4.02528	3,380,910	7.19	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,881.15000	3.88115	3,236,800	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			5,928.89000	5.92889	5,284,510	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			4,896.91000	4.89691	4,252,530	6.81	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			0.00000	0.00000	0,010	7.19	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,626.04000	6.62604	5,981,660	8.37	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			0.00000	0.00000	0,010	7.24	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,977.20000	3.97720	3,332,830	7.24	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			0.00000	0.00000	0,020	7.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,929.16000	3.92916	3,284,800	7.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			0.00000	0.00000	0,030	7.35	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			42.35000	0.04235	58,300	11.81	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,726.40000	10.72640	10,091,520	11.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			230.89000	0.23089	301,660	11.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,653.78000	6.65378	6,073,720	11.39	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			326.91000	0.32691	421,710	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,785.46000	5.78546	5,229,430	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			332.44000	0.33244	428,580	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,743.14000	5.74314	5,188,450	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			338.15000	0.33815	435,640	11.27	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,701.04000	5.70104	5,147,700	11.27	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			422.91000	0.42291	539,080	11.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,214.81000	5.21481	4,680,150	11.30	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			489.37000	0.48937	619,250	11.34	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			4,903.39000	4.90339	4,382,440	11.34	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,265.07000	4.26507	4,755,450	13.09	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			859.92000	0.85992	699,470	13.09	0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put			4,796.40000	4.79640	4,345,940	11.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,257.08000	1.25708	1,470,220	11.47	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,764.93000	4.76493	4,316,110	11.47	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,270.83000	1.27083	1,485,590	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		4.73339000	4.73339	4,286,190	11.47	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,243.24000	1.24324	1,454,740	11.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		2,920.95000	2.92095	3,268,610	10.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,179.15000	3.17915	2,851,860	10.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,942.83000	2.94283	3,291,960	10.86	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,159.13000	3.15913	2,833,310	10.86	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		2,964.78000	2.96478	3,315,380	10.87	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,139.22000	3.13922	2,814,870	10.87	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,502.07000	4.50207	4,070,250	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,599.97000	1.59997	1,853,870	8.84	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,556.65000	4.55665	4,121,660	8.84	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,615.24000	1.61524	1,870,730	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,529.30000	4.52930	4,095,900	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,630.60000	1.63060	1,887,670	8.85	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											728,371.98	9	70,12
R214	On	03/11/2022	Bond Future			11.62332	62.70913	11.77899	61.91272	16.68	0.00	0	15,3
R214	On	02/02/2023	Bond Future			11.75001	63.86681	11.91053	63.05997	17.63	5,364,812.04	84	71,0
R214	On	04/05/2023	Bond Future			11.85198	61.86715	12.01771	61.04558	18.32	0.00	0	
R214	On	03/08/2023	Bond Future			11.95144	63.15916	12.12285	62.32107	17.04	0.00	0	
R214	On	02/11/2023	Bond Future			12.05685	61.18247	12.23429	60.32699	15.82	0.00	0	
Total R214 Future											5,364,812.04	84	86,3
R214	On	03/11/2022	Bond Future	11.34	Call		50.93000	0.05093	124,190	15.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,339.64000	2.33964	1,616,490	15.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		55.13000	0.05513	133,220	15.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,290.21000	2.29021	1,571,890	15.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		59.62000	0.05962	142,740	15.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,241.13000	2.24113	1,527,840	15.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		665.88000	0.66588	856,990	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,086.07000	5.08607	4,470,340	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		678.36000	0.67836	872,040	16.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,043.03000	5.04303	4,429,870	16.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		691.00000	0.69100	887,270	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,000.21000	5.00021	4,389,640	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		703.79000	0.70379	902,670	16.24	0.00	0	1,6
R214	On	02/02/2023	Bond Future	11.10	Put		4,957.62000	4.95762	4,349,660	16.24	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,016.96000	2.01696	2,414,980	17.27	0.00	0	1,6
R214	On	02/02/2023	Bond Future	11.80	Put		2,570.71000	2.57071	2,161,890	17.27	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		5,115.79000	5.11579	4,597,150	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 Intere
R214	On	04/05/2023	Bond Future	11.37	Call		1,767.08000	1.76708	2,072,140	17.43		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,080.95000	5.08095	4,564,440	17.43		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,785.75000	1.78575	2,092,940	17.44		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		5,046.30000	5.04630	4,531,920	17.44		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,748.53000	1.74853	2,051,460	17.42		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,728.77000	3.72877	4,184,020	16.90		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,645.93000	3.64593	3,263,090	16.90		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,754.51000	3.75451	4,211,500	16.91		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,623.44000	3.62344	3,242,340	16.91		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,780.31000	3.78031	4,239,030	16.93		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,601.08000	3.60108	3,221,710	16.93		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,998.53000	5.99853	5,471,390	15.08		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,135.94000	2.13594	2,460,630	15.07		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,067.53000	6.06753	5,536,740	15.07		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,154.02000	2.15402	2,480,530	15.08		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,032.96000	6.03296	5,503,990	15.08		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,172.18000	2.17218	2,500,520	15.08		0.00	0	
Total R214 Option												0.00	0	3,20
Total For R214												5,364,812.04	84	89,55
Total for Bond												3,811,915,068.36	38,937	1,933,21
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			816.51000	816.51000	809.15100	809.15100				16,330,200.00	2	4
GOVI On 02/02/2023 GOVI			831.58300	831.58300	824.10700	824.10700				0.00	0	8
GOVI On 04/05/2023 GOVI			848.49700	848.49700	840.87600	840.87600				0.00	0	
GOVI On 03/08/2023 GOVI			866.19800	866.19800	858.42000	858.42000				0.00	0	
GOVI On 02/11/2023 GOVI			884.34500	884.34500	876.40500	876.40500				0.00	0	
Total GOVI Future										16,330,200.00	2	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			112,590.00000	11.25900	39,000,000			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			112,690.00000	11.26900	39,100,000			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			112,790.00000	11.27900	39,200,000			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			267,330.00000	26.73300	192,570,000			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			267,130.00000	26.71300	192,370,000			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			267,230.00000	26.72300	192,470,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			119,940.00000	11.99400	43,730,000			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		120,040.00000	12.00400	43,830,000		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		119,840.00000	11.98400	43,630,000		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		212,000.00000	21.20000	289,780,000		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		211,900.00000	21.19000	289,680,000		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		212,100.00000	21.21000	289,880,000		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		93,950.00000	9.39500	14,550,000		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		94,050.00000	9.40500	14,650,000		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		94,150.00000	9.41500	14,750,000		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											16,330,200.00	2	86
Total for GOVI											16,330,200.00	2	86
AL37	On	03/11/2022	Index Future			831.28100	831.28100	825.62600	825.62600		0.00	0	
AL37	On	02/02/2023	Index Future			846.62700	846.62700	840.88700	840.88700		0.00	0	
AL37	On	04/05/2023	Index Future			863.84600	863.84600	857.99800	857.99800		0.00	0	
AL37	On	03/08/2023	Index Future			881.86700	881.86700	875.89900	875.89900		0.00	0	
AL37	On	02/11/2023	Index Future			900.34200	900.34200	894.25000	894.25000		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/11/2022	Index Future			941.10600	941.10600	933.93000	933.93000		0.00	0	
AL7T	On	02/02/2023	Index Future			958.47900	958.47900	951.19300	951.19300		0.00	0	
AL7T	On	04/05/2023	Index Future			977.97400	977.97400	970.54800	970.54800		0.00	0	
AL7T	On	03/08/2023	Index Future			998.37600	998.37600	990.79800	990.79800		0.00	0	
AL7T	On	02/11/2023	Index Future			1,019.29200	1,019.29200	1,011.55600	1,011.55600		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/11/2022	Index Future			828.31900	828.31900	820.85600	820.85600		612,956,060.00	74	10
ALBI	On	02/02/2023	Index Future			843.61100	843.61100	836.02900	836.02900		624,272,140.00	74	9
ALBI	On	04/05/2023	Index Future			860.76900	860.76900	853.04000	853.04000		0.00	0	
ALBI	On	03/08/2023	Index Future			878.72600	878.72600	870.83800	870.83800		0.00	0	
ALBI	On	02/11/2023	Index Future			897.13500	897.13500	889.08300	889.08300		0.00	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										1,237,228,200.00	148	15
Total For ALBI										1,237,228,200.00	148	15
IGOV On 03/11/2022 Index Future			317.26700	317.26700	312.11000	312.11000				0.00	0	
IGOV On 02/02/2023 Index Future			323.20300	323.20300	317.95600	317.95600				0.00	0	68
IGOV On 04/05/2023 Index Future			329.85400	329.85400	324.50200	324.50200				0.00	0	
IGOV On 03/08/2023 Index Future			336.81100	336.81100	331.34700	331.34700				0.00	0	
IGOV On 02/11/2023 Index Future			343.94100	343.94100	338.36100	338.36100				0.00	0	
Total IGOV Future										0.00	0	71
Total For IGOV										0.00	0	71
Total for Index										1,237,228,200.00	148	91
JIBAR F On 16/11/2022 Jibar Future			6.57000	93.43000	6.59000	93.41000				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			7.24000	92.76000	7.26000	92.74000				0.00	0	6
JIBAR F On 18/01/2023 Jibar Future			7.29500	92.70500	7.33000	92.67000				0.00	0	
JIBAR F On 15/02/2023 Jibar Future			7.68000	92.32000	7.75000	92.25000				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.73500	92.26500	7.81500	92.18500				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.91000	92.09000	8.00500	91.99500				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			8.04500	91.95500	8.16500	91.83500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.20500	91.79500	8.31000	91.69000				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			8.23000	91.77000	8.33500	91.66500				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			8.25500	91.74500	8.38000	91.62000				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			8.21000	91.79000	8.31500	91.68500				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			8.24000	91.76000	8.34500	91.65500				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 :										5,065,473,468.36	39,087	1,935,41
ABCPI3 On 07/12/2023 Spot Bond			4.19700	330.40977	4.19700	329.81367				0.00	0	300,000,00
Total ABCPI3 SPOT										0.00	0	300,000,00
Total For ABCPI3										0.00	0	300,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.82886				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.70402				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.26500	101.37686	10.26500	101.29371				0.00	0	

Contract 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			12.42500	87.01633	12.42500	86.93039				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.18997				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.76866				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.61273				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.44126				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.41171				0.00	350,000,000	350,000,000
Total ABFN22 SPOT										0.00	350,000,000	350,000,000
Total For ABFN22										0.00	350,000,000	350,000,000
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.56286				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.26950				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	102.74051				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.51675				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.90956				0.00	0	300,000,000
Total ABFN29 SPOT										0.00	0	300,000,000
Total For ABFN29										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.00950				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.76145				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.98102				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	102.09714				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	102.17072				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.74521				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.89606				0.00	0	10,000,000,00
Total ABFN40 SPOT										0.00	0	10,000,000,00
Total For ABFN40										0.00	0	10,000,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.81700				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.42109				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.29803				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.30180				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.70060				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.20357				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.16046				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.52317				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.42545				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.49360				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.47191				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.37827				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.41455				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.44485				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.77769				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.56755				0.00	500,000,000	4,070,000,000
Total ABGN02 SPOT										0.00	500,000,000	4,070,000,000
Total For ABGN02										0.00	500,000,000	4,070,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.68947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.68345				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.96414				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.17312				0.00	0	400,000,00
Total ABJ03 SPOT										0.00	0	400,000,00
Total For ABJ03										0.00	0	400,000,00
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.70183				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.73291				0.00	0	400,000,00
Total ABJ05 SPOT										0.00	0	400,000,00
Total For ABJ05										0.00	0	400,000,00
ABKI04 On 13/03/2024 Spot Bond			7.78000	7.78000	7.78000	156.17245				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	52.54146	100.00000	52.11313				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.51000	3.51000	3.51000	164.26443				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	214.50172				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	232.66520				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.69500	8.69500	8.69500	100.91801				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			9.18000	9.18000	9.18000	108.14567				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.22500	104.65462	7.22500	104.59265				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.42500	107.38598	9.42500	107.30539				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.59000	109.08671	9.59000	109.00344				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.66500	102.80096	7.66500	102.73690				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.75500	98.18164	9.75500	98.10418		25,558,100,000,000.00		2,620,000,000	1,310,000,000	
Total ABS7 SPOT								25,558,100,000,000.00		2,620,000,000	1,310,000,000	
Total For ABS7								25,558,100,000,000.00		2,620,000,000	1,310,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.82322	100.00000	13.73063				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.90000	331.43261	3.90000	330.84252				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.05500	12.05500	12.05500	101.54365				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.82125				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.80070				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.81653				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	100.81653				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	203.82237				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	207.29900				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.76606				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.21292				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.30333				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.51378				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.27163				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.49321				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.03750				0.00	0	500,000,00
Total AGL03 SPOT										0.00	0	500,000,00
Total For AGL03										0.00	0	500,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.84537				0.00	1,000,000,000	2,000,000,00
Total AGLG01 SPOT										0.00	1,000,000,000	2,000,000,00
Total For AGLG01										0.00	1,000,000,000	2,000,000,00
AGRIA On 28/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.11907				0.00	87,600,000	29,200,00
Total AGT01 SPOT										0.00	87,600,000	29,200,00
Total For AGT01										0.00	87,600,000	29,200,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.55333				0.00	125,400,000	41,800,00
Total AGT02 SPOT										0.00	125,400,000	41,800,00
Total For AGT02										0.00	125,400,000	41,800,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.61090				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.72051				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.21989				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.22509				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.48000	96.80969	9.48000	96.73662				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.23312				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.25984				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.29315				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.20580				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	

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					0.00000	101.32766				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.22000	102.36500	9.22000	102.28980				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.45867				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.38248				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.45556				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.27276				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.82535				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.26560				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.38237				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.45542				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.96624				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.43185				0.00	0	
Total AHF7A1 SPOT										0.00	0	

Contract 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 AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.50547				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.41889				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.39150				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.49193				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.45724				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.52739				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.02091				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.08500	101.76016	8.08500	101.68361				0.00	0	12,708,000,00
Total AIR02 SPOT										0.00	0	12,708,000,00
Total For AIR02										0.00	0	12,708,000,00
AIR04: On 29/05/2024 Spot Bond			9.93500	102.90243	9.93500	102.82112				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			13.29000	88.77097	13.29000	88.67790				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			6.40000	192.21632	6.40000	191.83559				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.75899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.09329				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.87065				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.74483				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.56272				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.61000	248.33791	5.61000	247.86187				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.22000	214.47299	6.22000	214.05144				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.09000	205.85467	5.09000	205.46812				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.62000	112.25201	5.62000	112.03704				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.88928				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.86806				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.71691				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	

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 15/08/2023 Spot Bond					0.00000	101.53421				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	101.40440				0.00	247,600,000	124,300,000
Total ASN279 SPOT										0.00	247,600,000	124,300,000
Total For ASN279										0.00	247,600,000	124,300,000
ASN28(On 21/08/2023 Spot Bond					0.00000	101.37883				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.91879				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.75198				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.75988				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.45223				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.20500	5.20500	5.20500	111.00745				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.72500	5.72500	5.72500	101.62910				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.86080				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.95945				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.67604				0.00	0	
Total ASN333 SPOT										0.00	0	

Contract 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 ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.27998				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.73000	110.79599	5.73000	110.58282				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.77012				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.33599				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.89559				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.74438				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.74438				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.19917				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.02722				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.88704				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.33236				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.80053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.83845				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.83845				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.94959				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.06564				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.29105				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.75373				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.73403				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.83695				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	101.03095				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: 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	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.82778				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 22/06/2023 Spot Bond					0.00000	100.67090				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.68731				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.87197				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.10952				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.77756				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.23975				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.24123				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.68000	9.68000	9.68000	102.12453				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.52000	11.52000	11.52000	100.71994				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.94012				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.93311				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.38991				0.00	0	
Total ASN479 SPOT										0.00	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 ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.98164				0.00	0	500,000,00
Total ASN480 SPOT										0.00	0	500,000,00
Total For ASN480										0.00	0	500,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	111.05982				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.30500	11.30500	11.30500	100.31684				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.34144				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.77344				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.77344				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.74741				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.87500	97.10299	10.87500	97.01874			769,950,000,000.00		70,800,000	23,600,00
Total ASN508 SPOT									769,950,000,000.00		70,800,000	23,600,00
Total For ASN508									769,950,000,000.00		70,800,000	23,600,00
ASN50: On 21/12/2026 Spot Bond			10.05500	96.70639	10.05500	96.62865			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN51: On 21/12/2026 Spot Bond			10.60500	95.62606	10.60500	95.54510			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN51: On 21/12/2026 Spot Bond			10.60500	95.62606	10.60500	95.54510			0.00		0	
Total ASN511 SPOT									0.00		0	
Total For ASN511									0.00		0	
ASN52: On 31/07/2024 Spot Bond			9.18000	102.12280	9.18000	102.04811			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.13000	102.60100	11.13000	102.51044				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.08000	102.58876	11.08000	102.49861				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.58000	102.49975	10.58000	102.41364				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.58000	102.49975	10.58000	102.41364				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.62540				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	99.93438				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	98.89513				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			11.21500	102.18295	11.21500	102.09209				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.30500	100.83191	11.30500	101.54183				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			11.16500	101.90220	11.16500	101.81199				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	101.22384				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

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 24/04/2025 Spot Bond					0.00000	100.09550				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.07849				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.78316				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.71351				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.87540				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.78383				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.53149				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.50500	102.16242	9.50500	102.08452				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.39968				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.25602				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.08556				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.09267				0.00	0	
Total ASN601 SPOT										0.00	0	

Contract 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 ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.44254				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.00537				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.92416				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.79703				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	92.48742				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.76654				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.53627				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.99848				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.73347				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.44716				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.60045				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.82674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.89424				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	101.20390				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	99.81857				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	101.00491				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.41194				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.74447				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	101.25689				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	101.54699				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.65614				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.70407				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.86240				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

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 20/06/2026 Spot Bond					0.00000	100.89321				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.45127				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.76061				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.74146				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.93500				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.92748				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.26409				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.92720				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.79046				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.79560				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.17860				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.71036				0.00	0	
Total ASN707 SPOT										0.00	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 ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.65395				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.64222				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.75200				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.10573				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.60280				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.94874				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.13188				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.92933				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.33775				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.74996				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.76474				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.77503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.87210				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.93187				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.94362				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.89864				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.30884	10.30884	10.30884	104.30546				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.10589				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.62500	10.62500	10.62500	101.94540				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.92499				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	99.93231				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	99.93225				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.98086				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	100.68634				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.57654				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.59101				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.39248				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.86710				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	88.47564				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.40997				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.47598				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.47501				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.36840				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.32894				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.32894				0.00	0	
Total ASN833 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	99.92511				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.82223				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.15880				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.15786				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.15786				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.09538				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	97.44072				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	98.16932				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	98.15745				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	98.12183				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.92685				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.92725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.76484				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.78556				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.33783				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.22581				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	99.93315				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	99.27263				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.62152				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.98065				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.98065				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.84088				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN867 On 14/06/2027 Spot Bond					0.00000	100.86551				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	100.86551				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.73106				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.72148				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.89851				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.88823				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN881 On 02/05/2023 Spot Bond					0.00000	99.91123				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	101.03053				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN886 On 18/04/2029 Spot Bond					0.00000	100.24058				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.73720				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.91560				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN889 On 31/01/2024 Spot Bond			11.75500	105.42233	11.75500	102.60135				0.00	0	
Total ASN889 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.87796				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	99.93643				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.75446				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.20250				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.06276				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.99653				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.97364				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.90074				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.91629				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.92720				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.94152				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.80746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.74430				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.62938				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	100.43603				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.93249				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.45667				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	99.92931				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.30027				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.23979				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.20756				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total ASN944 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For ASN944									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
ASN94: On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total ASN948 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For ASN948									10,000,000,000,000.00	15,000,000,000	15,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
ASN95(On 20/06/2027 Spot Bond					0.00000	100.66843				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.16734				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.66117				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.76500	98.84608	7.76500	98.78404				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.34349				0.00	0	200,000,00
Total BAW34 SPOT										0.00	0	200,000,00
Total For BAW34										0.00	0	200,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	102.06440				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.35022				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.65839				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.27428				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.30706				0.00	1,000,000,000	1,400,000,00
Total BAWGL2 SPOT										0.00	1,000,000,000	1,400,000,00
Total For BAWGL2										0.00	1,000,000,000	1,400,000,00
BAYA72 On 31/03/2026 Spot Bond			12.50500	12.50500	12.50500	100.02994				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.05458				0.00	0	
Total BAYA74 SPOT										0.00	0	

Contract 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 BAYA74										0.00	0	
BAYA74 On 31/03/2023 Spot Bond					0.00000	100.92431				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.21013				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.05812				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	101.04494				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/12/2023 Spot Bond					0.00000	100.88098				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.87293				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.01051				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.35683				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.93187				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.99737				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.82566				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.84394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.82514				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.71163				0.00	0	200,000,00
Total BAYA94 SPOT										0.00	0	200,000,00
Total For BAYA94										0.00	0	200,000,00
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.81779				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.96839				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.88212				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.88121				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.85523				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.97489				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.18175				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.99398				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/06/2023 Spot Bond					0.00000	101.39376				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.97526				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	100.96802				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	100.97489				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.97526				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.61000	9.61000	9.61000	93.98991				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.75688				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.21524				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.02697				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.04252				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.80349				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.90958				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.93037				0.00	0	
Total BDX39 SPOT										0.00	0	

Contract 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 BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.89280				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.94194				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.63514				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.87127				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.12500	105.84558	8.12500	105.77689				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.24356				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.36369				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.68111				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.69757				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.92762				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.40395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0:On 21/02/2023 Spot Bond					0.00000	97.11000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	87.34400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	59.14600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	41.79900				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	101.39360				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	100.62053				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	101.31584				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	101.33124				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	101.25846				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.59261				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.49107				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.87703				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.87380				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.42248				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	99.88428				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	100.68070				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	102.03944				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.79854				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	99.71700				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.10500	106.55925	9.10500	106.48150				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.40500	107.69176	9.40500	107.61066				0.00	0	2,400,000.00
Total CCT02 SPOT										0.00	0	2,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CCT02										0.00	0	2,400,000,00
CCT03 On 15/03/2025 Spot Bond			9.95500	103.88474	9.95500	103.80113				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.99500	10.99500	10.99500	99.83691				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.82747				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.54231				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.63173				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.11741				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.12250				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.82691				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.14536	4.77000	101.84000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.63100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.76435				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN345 On 20/03/2024 Spot Bond			9.14000	102.97253	9.14000	102.89630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN362 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	
CLN364 On 20/03/2024 Spot Bond			8.70700	106.91652	8.70700	104.85500				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	99.72505				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 20/03/2024 Spot Bond					0.00000	103.65391				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			11.59500	99.86486	11.59500	99.77163				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	111.02733	6.50000	102.95100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	102.52700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 14/11/2022 Spot Bond					0.00000	101.58649				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.57639				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			6.21000	155.28513	6.21000	154.98047				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.32000	148.49148	8.32000	148.17555				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN47: On 19/11/2022 Spot Bond					0.00000	101.65167				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN49: On 04/09/2024 Spot Bond			8.78500	103.70525	8.78500	103.63139				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.50311				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.42741				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.06041				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	100.89460				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN511: On 14/11/2022 Spot Bond					0.00000	100.84381				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51: On 15/03/2025 Spot Bond				100.00000	0.00000	100.87892				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 30/04/2023 Spot Bond			10.29500	99.94419	10.29500	99.94362				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51: On 25/11/2022 Spot Bond					0.00000	101.41023				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52: On 12/03/2023 Spot Bond					0.00000	100.91136				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	101.20297				0.00	0	
Total CLN522 SPOT										0.00	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 CLN522										0.00	0	
CLN52: On 09/03/2023 Spot Bond				100.00000	0.00000	100.89958				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2023 Spot Bond					0.00000	100.31734				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.16402				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	102.13958				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	101.42545				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	100.91136				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.81144				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.24137				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			10.83500	101.80474	10.83500	101.71721				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	99.81034				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.01592				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.29067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	145.31400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.42884				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.30500	101.02431	10.30500	100.94158				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.35500	100.27701	10.35500	100.19314				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.44500	104.01593	10.44500	103.92963				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.49500	10.49500	10.49500	307.50389				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	101.61693				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.59475				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.36398				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 17/01/2024 Spot Bond					0.00000	100.31274				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	139.70500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.67418				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.80500	103.10366	10.80500	103.02111				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.30500	104.37126	10.30500	104.28579				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.95961				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.41095				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.62487				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.08721				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.59964				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.53500	103.24722	10.53500	103.16084				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.65783				0.00	0	
Total CLN572 SPOT										0.00	0	

Contract 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 CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	101.60603				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.85586				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.87303				0.00	0	500,000,00
Total CLN577 SPOT										0.00	0	500,000,00
Total For CLN577										0.00	0	500,000,00
CLN57: On 18/04/2026 Spot Bond					0.00000	100.23443				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.61057				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	101.65269				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	100.95392				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.23666				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	101.43257				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.18770				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	104.41946				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.77382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59(On 16/09/2025 Spot Bond					0.00000	102.79871				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.64069				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59(On 05/12/2026 Spot Bond			4.63000	154.87375	4.63000	124.22332				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.67112				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59(On 27/06/2024 Spot Bond					0.00000	100.82881				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.34629				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59(On 24/11/2024 Spot Bond			9.77500	9.77500	9.77500	102.76466				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59(On 02/04/2026 Spot Bond					0.00000	100.58696				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59(On 10/12/2024 Spot Bond					0.00000	100.86141				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.77382				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.77382				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN602 On 04/06/2023 Spot Bond					0.00000	101.64500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.36000	9.36000	9.36000	100.98828				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.64863				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.76612				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.96732				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.26413				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.37109				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.93500	99.74585	9.93500	99.65424				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	100.09080				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.09518				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	101.02275				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	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 CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.37804				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	92.43000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.34676				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.90470				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.18999				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.36258				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	100.01673				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.43500	102.70088	7.43500	102.63924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.60996				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.40980				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.31500	59.39945	13.31500	78.37643				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.30958				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.00500	98.30828	11.00500	98.22246				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.60423				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.32296				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.50085				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.65406				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.08151				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.32750				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	101.59851				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.73094				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.71296				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.24292				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.33298				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.76213				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.10260				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.76319				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.71879				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.18296				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.59851				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.35027				0.00	0	
Total CLN651 SPOT										0.00	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 CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.59851				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	93.91500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	100.88844				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	100.78125				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.23682				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	99.61400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66: 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	
CLN66: On 20/12/2024 Spot Bond					0.00000	113.59800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	139.55600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 27/02/2023 Spot Bond					0.00000	101.36786				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	99.65433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.85025				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.81838				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.07414				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.26995				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.73203				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.24398	158.52429	5.24398	128.58556				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.24398	158.52429	5.24398	128.58639				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.76064				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.83691				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.74650				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.24173				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	

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 19/08/2025 Spot Bond					0.00000	103.65513				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.96036				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.72060				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.73665				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.80740				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.84663				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.84640				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.13795				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	100.75302				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.76173				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.88834				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	86.07603				0.00	0	
Total CLN697 SPOT										0.00	0	

Contract 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 CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.56962				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.99661				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.08095				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.48263				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.45940				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.94220				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.63618				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.87503				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.52721				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.74735				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.04711				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.28914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711: On 11/03/2023 Spot Bond					0.00000	100.80568				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712: On 12/02/2023 Spot Bond					0.00000	101.43701				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713: On 21/06/2025 Spot Bond					0.00000	100.75135				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714: On 21/06/2025 Spot Bond					0.00000	100.75135				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715: On 21/06/2025 Spot Bond					0.00000	100.75135				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716: On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.08956				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717: On 11/09/2026 Spot Bond					0.00000	100.81759				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719: On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.09040				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	81.41163				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721: On 01/06/2026 Spot Bond					0.00000	101.03975				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	82.11923				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.70227				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.70227				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.70227				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.71229				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.71229				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.71229				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	84.60848				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	85.64246				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	86.27837				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.76149				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.83010				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	95.40894				0.00	0	
Total CLN736 SPOT										0.00	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 CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.13637				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.39343				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	104.52400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.12328				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.57943				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.77383				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.80460				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	95.64700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.17154				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.38880				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.76167				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	99.92579				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.88009				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.55663				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	101.77289				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.19461				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	100.79987				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76(On 20/06/2026 Spot Bond					0.00000	100.76864				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.06930				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.62292				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.11541				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.82977				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.77289				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.87665				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	105.44602				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	95.89967				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.49374				0.00	0	
Total CLN771 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.95380				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.33501				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	99.92379				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			7.58000	7.58000	7.58000	118.96002				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.25898				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	101.47962				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	99.93354				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.93313				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	101.99333				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.92534				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.93108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	99.93017				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.73105				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.68133				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.73105				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.60151				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.43418				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	99.92552				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.30200				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.92552				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.92470				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.92552				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN796 On 31/03/2026 Spot Bond					0.00000	100.73112				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	99.92552				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	99.92567				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	99.92481				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.92481				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.34563				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.37574				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	99.93288				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.21009				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	99.92452				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.35367				0.00	0	
Total CLN807 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	99.93026				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.70641				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.61000	94.06265	9.61000	93.98991				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.71129				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.17721				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	99.92552				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	99.92575				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	99.92452				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	99.93356				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	99.92552				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	99.92575				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.73112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	99.92575				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	99.92575				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	99.92540				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	99.92575				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.28772				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	99.92552				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.39668				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.06488				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	99.92540				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83 On 31/01/2030 Spot Bond			10.01000	10.01000	10.01000	98.08069				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	101.33768				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	101.33783				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	101.33784				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	101.33774				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond					0.00000	100.73112				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond					0.00000	100.75764				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.69172				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	94.97000				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	94.40200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	93.05600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	101.00180				0.00	0	
Total CLN844 SPOT										0.00	0	

Contract 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 CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	99.86673				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.86644				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.73112				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.73112				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.73075				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	99.92053				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.91489				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.76484				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.80805				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.87282				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.89337				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.92858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	103.42613				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	84.08546				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	99.92575				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.81628				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.75455				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.98463				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	103.76006				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.05400				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	95.48700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	99.91699				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.95069				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 15/07/2029 Spot Bond					0.00000	99.93535				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	99.93439				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	99.93480				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.46066				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	101.33768				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.78028				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	99.90736				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	99.90736				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.08162				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	99.93536				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.58696				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.58359				0.00	0	
Total CLN880 SPOT										0.00	0	

Contract 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 CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.10745				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	99.93561				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.86825				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.65608				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.65608				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.47654				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.62611				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88 On 15/09/2027 Spot Bond			5.77000	5.77000	5.77000	121.05439				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN88 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	
CLN89 On 20/12/2027 Spot Bond					0.00000	100.77032				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89 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	
CLN89 On 20/12/2027 Spot Bond					0.00000	100.70496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	99.92575				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.61367				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.63745				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.57999				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.49357				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	64.92004				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.42703				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			12.10000	12.10000	12.10000	104.26111				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	100.08652				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.75500	106.29793	9.75500	106.21497				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ08 On 22/06/2026 Spot Bond			11.57500	103.71854	11.57500	103.62292				0.00	0	220,000,00
Total COJ08 SPOT										0.00	0	220,000,00
Total For COJ08										0.00	0	220,000,00
COJG0 On 09/06/2024 Spot Bond			10.84500	103.02567	10.84500	102.93653				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.22000	100.64002	9.22000	100.56666				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.36500	88.82296	13.36500	88.72830				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.95500	93.83210	11.95500	93.74284				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.07297				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.31114				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.43112				0.00	0	250,000,00
Total DSY02 SPOT										0.00	0	250,000,00
Total For DSY02										0.00	0	250,000,00
DSY03 On 21/11/2024 Spot Bond			10.70500	10.70500	10.70500	104.08882				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.23345				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.59368				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.80783				0.00	0	
Total DSY06 SPOT										0.00	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 DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.34577				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.70005				0.00	0	300,000,00
Total DTF001 SPOT										0.00	0	300,000,00
Total For DTF001										0.00	0	300,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	100.63004				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.73711				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.75611				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.73500	102.41722	7.73500	102.35375				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	79.18388	100.00000	78.69610				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	79.18388	100.00000	78.69610				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.30500	102.38312	9.30500	102.30723				0.00	0	500,000,00
Total DV24 SPOT										0.00	0	500,000,00
Total For DV24										0.00	0	500,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	101.92102	9.69000	101.84242				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.92102	9.69000	101.84242				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.90500	97.30405	10.90500	97.21985				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.21000	92.90542	12.21000	92.81571				0.00	0	
Total DV29 SPOT										0.00	0	

Contract 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 DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.00112	10.10000	101.91922				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.00112	10.10000	101.91922				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.18022				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	99.74643				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.30532				0.00	2,000,000,000	1,000,000,000
Total DVF26 SPOT										0.00	2,000,000,000	1,000,000,000
Total For DVF26										0.00	2,000,000,000	1,000,000,000
DVF27 On 02/04/2029 Spot Bond					0.00000	99.32549				0.00	17,500,000,000	35,000,000,000
Total DVF27 SPOT										0.00	17,500,000,000	35,000,000,000
Total For DVF27										0.00	17,500,000,000	35,000,000,000
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.88460				0.00	0	4,100,000,000
Total DVFB24 SPOT										0.00	0	4,100,000,000
Total For DVFB24										0.00	0	4,100,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.96583				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.42497				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.93983				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.33416				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.93731				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	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
DVFB31 On 21/08/2023 Spot Bond					0.00000	102.36074				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.96352				0.00	150,000,000	35,100,000,00
Total DVFB31 SPOT										0.00	150,000,000	35,100,000,00
Total For DVFB31										0.00	150,000,000	35,100,000,00
DVFC21 On 15/12/2026 Spot Bond					0.00000	101.58974				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.95465				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.69500	102.86035	8.69500	102.78783				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.87000	113.68905	5.87000	113.46818				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.62000	100.05953	5.62000	99.86789				0.00	0	9,000,000,00
Total EL037 SPOT										0.00	0	9,000,000,00
Total For EL037										0.00	0	9,000,000,00
EL037/I On 31/01/2037 Spot Bond			2.25000	148.37750	2.25000	148.13324				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.48000	155.96701	4.48000	155.68240				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.44500	143.13756	4.44500	142.87678				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.45000	137.93496	4.45000	137.68357				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.69000	117.08602	5.69000	116.86083				0.00	0	
Total EL31 SPOT										0.00	0	

Contract 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 EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.59000	102.67722	5.59000	102.48081				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	148.37750	2.25000	148.13324				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	171.66527				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	168.87898				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	158.06523				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	131.24254				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	130.33405				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	126.97366				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	118.03550				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	113.57236				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	115.37689				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	95.48876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	91.72423				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	102.41615				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	105.29908				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	103.79218				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	103.47378				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.01500	98.58346	11.01500	98.49733				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.11000	13.11000	13.11000	95.55267				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.16000	13.16000	13.16000	93.86843				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			11.10500	11.10500	11.10500	102.43601				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.10500	11.10500	11.10500	101.90770				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.08500	13.08500	13.08500	97.26751				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			12.34500	12.34500	12.34500	99.09324				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.58500	15.58500	15.58500	92.64968				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.41656				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.96727				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.86544				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.78902				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.15115				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.24058				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.01566				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.84531				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.87579				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.52315				0.00	0	
Total EPFC50 SPOT										0.00	0	

Contract 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 EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.79164				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.48156				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.50924				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.89343				0.00	200,000,000	100,000,00
Total EQT005 SPOT										0.00	200,000,000	100,000,00
Total For EQT005										0.00	200,000,000	100,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	99.93514				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.69015				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.40459				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	101.44436				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.67446				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.47627				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	101.53537				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.50572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.56483			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.50601			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.43700			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.49609			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.38500	103.20422	7.38500	103.14268			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.58297	10.00000	102.50067			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			10.02500	94.44333	10.02500	94.36722		1,385,037,960,000.00	138,158,400	7,774,473,50	
Total ES26 SPOT								1,385,037,960,000.00	138,158,400	7,774,473,50	
Total For ES26								1,385,037,960,000.00	138,158,400	7,774,473,50	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.61534	7.85000	100.55151		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			12.49000	71.68098	12.61500	71.03507		352,659,206,752,000.00	28,235,324,800	28,988,649,90	
Total ES33 SPOT								2,659,206,752,000.00	28,235,324,800	28,988,649,90	
Total For ES33								2,659,206,752,000.00	28,235,324,800	28,988,649,90	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.94000	7.50000	100.87842		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			12.67000	70.22875	12.82000	69.36096		1,138,771,998,000.00	89,879,400	54,706,50	
Total ES42 SPOT								1,138,771,998,000.00	89,879,400	54,706,50	
Total For ES42								1,138,771,998,000.00	89,879,400	54,706,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	100.13731	8.50000	100.06863				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.07500	12.07500	12.07500	100.44366				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.56500	14.56500	14.56500	95.56397				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.98900				0.00	60,000,000	1,020,000,00
Total EXX05 SPOT										0.00	60,000,000	1,020,000,00
Total For EXX05										0.00	60,000,000	1,020,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.78902				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.32759				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.52400				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.93514				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.15213				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.10157				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.76778				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.34337				0.00	0	
Total FIFG03 SPOT										0.00	0	

Contract 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 FIG03										0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	101.41653				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	101.43483				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										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	101.55619				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.50458				0.00	68,100,000	2,656,200,00
Total FRB24 SPOT										0.00	68,100,000	2,656,200,00
Total For FRB24										0.00	68,100,000	2,656,200,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.61791				0.00	69,000,000	2,323,000,00
Total FRB25 SPOT										0.00	69,000,000	2,323,000,00
Total For FRB25										0.00	69,000,000	2,323,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.03752				0.00	0	2,000,000,00
Total FRB26 SPOT										0.00	0	2,000,000,00
Total For FRB26										0.00	0	2,000,000,00
FRB27 On 03/06/2026 Spot Bond			9.68500	105.65957	9.68500	105.57769				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.40317				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.72230				0.00	1,000,000,000	8,500,000,00
Total FRB29 SPOT										0.00	1,000,000,000	8,500,000,00
Total For FRB29										0.00	1,000,000,000	8,500,000,00
FRB30 On 19/04/2026 Spot Bond			9.60500	96.07136	9.60500	95.99710			720,375,000,000.00		75,000,000	25,000,00
Total FRB30 SPOT									720,375,000,000.00		75,000,000	25,000,00
Total For FRB30									720,375,000,000.00		75,000,000	25,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	102.05337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.70566				0.00	0	450,000,00
Total FRB32 SPOT										0.00	0	450,000,00
Total For FRB32										0.00	0	450,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	100.71773				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.92000	331.36358	3.92000	330.77311				0.00	0	3,447,285,60
Total FRBI23 SPOT										0.00	0	3,447,285,60
Total For FRBI23										0.00	0	3,447,285,60
FRBI25 On 31/01/2025 Spot Bond			3.53500	3.53500	3.53500	164.17535				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.14000	215.74362	4.14000	215.35496				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.15000	5.15000	5.15000	111.36666				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.57500	5.57500	5.57500	226.34905				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.75000	93.56881	5.75000	93.38814				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.76000	94.09812	5.76000	93.91686				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.03000	9.03000	9.03000	84.04923				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.10000	9.10000	9.10000	83.08418				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC16: On 31/01/2025 Spot Bond			4.81000	4.81000	4.81000	159.71060				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.56830				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.66010				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.03393				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.86900	9.86900	9.86900	102.19462				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.33672				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.82681				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			5.65000	5.65000	5.65000	122.02957				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.02555				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.74337				0.00	0	
Total FRC285 SPOT										0.00	0	

Contract 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 FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			5.48000	5.48000	5.48000	119.84727				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.74134				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	101.54614				0.00	0	200,000,00
Total FRC296 SPOT										0.00	0	200,000,00
Total For FRC296										0.00	0	200,000,00
FRC296 On 14/05/2024 Spot Bond					0.00000	101.56635				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.19731				0.00	0	300,000,00
Total FRC299 SPOT										0.00	0	300,000,00
Total For FRC299										0.00	0	300,000,00
FRC299 On 25/04/2023 Spot Bond					0.00000	100.65755				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.27704				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.36955				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	102.39179				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.20075				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.24426				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.72892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.81432				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.87817				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	96.90693				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.89979				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	99.93217				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.80609				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	100.87789				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	100.98908				0.00	0	400,000,00
Total FRC323 SPOT										0.00	0	400,000,00
Total For FRC323										0.00	0	400,000,00
FRC32(On 20/06/2026 Spot Bond					0.00000	100.82130				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	100.55997				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 20/12/2022 Spot Bond					0.00000	100.97855				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32(On 27/12/2022 Spot Bond					0.00000	101.16700				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	101.60485				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.56625				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	100.86065				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.21556				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.57816				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.00953				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.74149				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.93113				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.30976				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.16485				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	99.96512				0.00	0	
Total FRC349 SPOT										0.00	0	

Contract 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 FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.01345				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.25920				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	102.34859				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.11585				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.00748				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	99.98773				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	99.98587				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.75965				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.03604				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	99.93111				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.64241				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.78414				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.87018				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.21716				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	90.48504				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.33171				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.20943				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.37172				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.02269				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.02245				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.86480				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.17704				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/06/2026 Spot Bond					0.00000	87.45019				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	87.28790				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	100.75142				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	100.94990				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	100.83164				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.42275				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.42275				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.39943				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.39943				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	101.33341				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38(On 30/04/2027 Spot Bond					0.00000	99.92579				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	100.02466				0.00	0	
Total FRC390 SPOT										0.00	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 FRC390										0.00	0	
FRC39: On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.61886				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.80543				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.81520				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	99.92575				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.16183				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.87500	14.87500	14.87500	97.98422				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.17083				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.18176				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.23854				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.44000	11.44000	11.44000	99.76391				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.10365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.11339				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.57500	13.57500	13.57500	103.99070				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.43500	11.43500	11.43500	101.90985				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.61337				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.38876				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.03513				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.76500	11.76500	11.76500	99.57689				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	99.92579				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	99.92022				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.47899				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	99.91704				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2027 Spot Bond					0.00000	101.44200				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.41703				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	94.26468				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	99.92022				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.47276				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	99.91766				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	99.92579				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.91489				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.93155				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.93155				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.36976				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	99.92568				0.00	0	
Total FRC425 SPOT										0.00	0	

Contract 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 FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.73271				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.77039				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.84570				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	99.92586				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	99.92040				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.47846				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	99.92571				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.45467				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.54021				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.20155				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.83669				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			10.32500	10.32500	10.32500	100.75521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	100.56209				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.57011				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/07/2025 Spot Bond					0.00000	99.91963				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC440 On 31/08/2027 Spot Bond					0.00000	100.09634				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.09634				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	100.20399				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	100.12297				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.22000	106.53287	5.22000	106.33146				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.47000	114.27467	5.47000	114.05717				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.49867				0.00	0	12,086,573,50
Total FRJ23 SPOT										0.00	0	12,086,573,50
Total For FRJ23										0.00	0	12,086,573,50
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.91461				0.00	680,000,000	340,000,00
Total FRJ24 SPOT										0.00	680,000,000	340,000,00
Total For FRJ24										0.00	680,000,000	340,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.88499				0.00	0	1,350,000,00
Total FRJ25 SPOT										0.00	0	1,350,000,00
Total For FRJ25										0.00	0	1,350,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.08508				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.18511				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.58883				0.00	0	900,000,00
Total FRJ27S SPOT										0.00	0	900,000,00
Total For FRJ27S										0.00	0	900,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.24116				0.00	0	690,000,00
Total FRJ28 SPOT										0.00	0	690,000,00
Total For FRJ28										0.00	0	690,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.11783				0.00	0	1,130,000,00
Total FRJ29 SPOT										0.00	0	1,130,000,00
Total For FRJ29										0.00	0	1,130,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.12703				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.67946				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.08800	5.08800	5.08800	99.02841				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.44000	5.44000	5.44000	114.46642				0.00	0	
Total FRS101 SPOT										0.00	0	

Contract 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 FRS101										0.00	0	
FRS10: On 23/01/2024 Spot Bond					0.00000	99.81732				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10: On 31/01/2038 Spot Bond			5.58000	112.78716	5.58000	112.57150				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10: On 07/12/2033 Spot Bond			5.59000	226.48729	5.59000	226.05349				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.72000	110.92742	5.72000	110.71409				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11: On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	226.05349				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11: On 31/01/2025 Spot Bond			4.71000	160.35084	4.71000	160.05528				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11: On 31/01/2038 Spot Bond			3.70500	114.05293	3.70500	113.85186				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.52000	113.59564	5.52000	113.37898				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.71000	224.13715	5.71000	223.70569				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.76000	223.16663	5.76000	222.73615				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			3.89000	163.20697	3.89000	162.91682				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.79000	222.58677	5.79000	222.15688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.72000	110.92742	5.72000	110.71409				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.58000	211.09742	4.58000	210.70967				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.47000	101.57075	6.47000	101.36938				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.79000	208.92033	4.79000	208.53305				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.85000	208.30304	4.85000	207.91590				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.30000	213.00337	6.30000	212.58335				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.42000	102.16405	6.42000	101.96193				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	110.71409				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.70000	111.19083	5.70000	110.97717				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.66000	210.26501	4.66000	209.87744				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.07000	217.26190	6.07000	216.83746				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS142 On 31/03/2028 Spot Bond			4.79000	208.92033	4.79000	208.53305				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.79000	208.92033	4.79000	208.53305				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.19100	215.19913	4.19100	214.81057				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.66000	160.52319	4.66000	160.22798				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.14000	205.34875	5.14000	204.96233				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.18000	204.94505	5.18000	204.55871				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.63000	160.62674	4.63000	160.33171				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.65500	210.31692	4.65500	209.92933				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.19000	5.19000	5.19000	204.45796				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.26277				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.86598				0.00	0	
Total FRS180 SPOT										0.00	0	

Contract 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 FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.76038				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	157.03384				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	131.87803				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	185.69815				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	299.65785				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.59119				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.76350				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	101.60534				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	101.27394				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20: On 14/10/2025 Spot Bond					0.00000	100.32326				0.00	522,400,000	130,600,000
Total FRS206 SPOT										0.00	522,400,000	130,600,000
Total For FRS206										0.00	522,400,000	130,600,000
FRS20: On 18/11/2024 Spot Bond					0.00000	101.40703				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 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	
FRS218 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	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.67220				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 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	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.74149				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	101.59832				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	116.27888				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	101.57472				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.41778				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	101.31764				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	68.84117				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.44793				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	103.70085				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.29297				0.00	0	
Total FRS246 SPOT										0.00	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 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	94.71722				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.03853				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	112.19176				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.00516				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.40483				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	100.72357				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	114.00337				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.72741				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.72432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.85544				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.96959				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.71872				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.75531				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.96000	10.96000	10.96000	93.69988				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.96000	10.96000	10.96000	93.69988				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.01498				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.14752				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.25400	12.25400	12.25400	88.81654				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 On 12/02/2024 Spot Bond					0.00000	91.70252				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	91.06095				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	95.91966				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	105.50006				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	103.42953				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.51909				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	

Contract 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 FRS303										0.00	0	
FRS303 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	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.51885				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	99.92579				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.29131				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			10.10500	10.10500	10.10500	101.46782				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.81675				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	102.70341				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00		37,000,000,000	18,500,000,000	
Total FRS313 SPOT								10,000,000,000,000.00		37,000,000,000	18,500,000,000	
Total For FRS313								10,000,000,000,000.00		37,000,000,000	18,500,000,000	
FRS313 On 07/12/2023 Spot Bond			3.51000	3.51000	3.51000	332.20087				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.89000	334.94663	2.89000	334.37752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.25000	3.25000	3.25000	333.11107			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.74263			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.42000	104.34244	5.42000	104.14425			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.08000	64.72658	5.08000	108.22434			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	163.30549			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.06000	4.06000	4.06000	162.31839			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.31000	4.31000	4.31000	329.42347			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.54500	7.54500	7.54500	101.29940			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.01000	107.45580	9.01000	107.37821			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.85500	104.67716	8.85500	104.60324			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.56000	100.57548	9.56000	100.49811		193,115,824,000.00		20,200,400	42,395,300
Total FRX26 SPOT								193,115,824,000.00		20,200,400	42,395,300
Total For FRX26								193,115,824,000.00		20,200,400	42,395,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			9.72500	103.11306	9.72500	103.03195				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.61500	104.82541	9.61500	104.74520				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.00000	96.26949	11.00000	96.18549				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.27500	92.38872	11.27500	92.30614				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.37000	96.03903	11.37000	95.95154				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.18000	68.45825	12.18000	68.39157				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.41523				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.26917				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.22343				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.25450				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.26364				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.16695				0.00	0	
Total FST3A3 SPOT										0.00	0	

Contract 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 FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.17017				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.78538				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.12308				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.20394				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.53269				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.22359				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.27937				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.66245				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.75000	116.82065	4.75000	116.60472				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.28984				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.26400	102.09271	8.26400	102.02459				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.76417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.11500	102.93569	8.11500	102.86822				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.05381				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.03756				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.76254				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.42431				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.66471				0.00	0	100,000,00
Total GRT27 SPOT										0.00	0	100,000,00
Total For GRT27										0.00	0	100,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	100.86498				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.29689				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.12609				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.29877				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.60428				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	101.02961				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.72713				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.62393				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	99.93723				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	101.25516				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.52317				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.71363				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.39641				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.64037				0.00	220,000,000	110,000.00
Total GRT47 SPOT										0.00	220,000,000	110,000.00
Total For GRT47										0.00	220,000,000	110,000.00
GRT48 On 22/04/2026 Spot Bond					0.00000	100.38526				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.82143				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.81831				0.00	0	
Total GRT50 SPOT										0.00	0	

Contract 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 GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.24670				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.76498				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.73112				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.51050				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.55897				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	99.93848				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.73146				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.13730				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.72252				0.00	0	300,000,00
Total HILB08 SPOT										0.00	0	300,000,00
Total For HILB08										0.00	0	300,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	100.70476				0.00	20,000,000	10,000,00
Total HILB09 SPOT										0.00	20,000,000	10,000,00
Total For HILB09										0.00	20,000,000	10,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	100.94931				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.87923				0.00	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 HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.19938				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.62536				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.61784				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.65178				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.12000	330.67451	4.12000	330.07996				0.00	0	1,472,100,00
Total HWAY23 SPOT										0.00	0	1,472,100,00
Total For HWAY23										0.00	0	1,472,100,00
HWAY2 On 07/12/2024 Spot Bond			4.30000	4.30000	4.30000	332.98984				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.34500	96.77430	11.34500	96.68729				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.37000	75.88083	5.37000	107.55738				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.45000	82.79280	12.45000	82.71132			1,789,871,760,000.00		143,764,800	4,355,896,60
Total HWAY34 SPOT									1,789,871,760,000.00		143,764,800	4,355,896,60
Total For HWAY34									1,789,871,760,000.00		143,764,800	4,355,896,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.33550	100.00000	11.26080				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.47500	81.95174	12.47500	81.87093				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.33183	100.00000	11.25716				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	101.13432				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.00000	166.37882	3.21000	165.33811			833,247,511,670,000.00	611,082,503,890	643,677,824,400	
Total I2025 SPOT									33,247,511,670,000.00	611,082,503,890	643,677,824,400	
Total For I2025									33,247,511,670,000.00	611,082,503,890	643,677,824,400	
I2029 On 31/03/2029 Spot Bond			4.18000	118.13489	4.28000	117.22626			524,970,909,606,000.00	125,591,126,700	227,172,526,700	
Total I2029 SPOT									24,970,909,606,000.00	125,591,126,700	227,172,526,700	
Total For I2029									24,970,909,606,000.00	125,591,126,700	227,172,526,700	
I2033 On 28/02/2033 Spot Bond			4.55000	113.16338	4.72000	111.23168			855,759,397,675,000.00	188,078,988,500	468,509,850,300	
Total I2033 SPOT									5,759,397,675,000.00	188,078,988,500	468,509,850,300	
Total For I2033									5,759,397,675,000.00	188,078,988,500	468,509,850,300	
I2038 On 31/01/2038 Spot Bond			4.64000	126.28640	4.82000	123.32984			861,107,904,000,000.00	185,583,600,000	535,038,400,400	
Total I2038 SPOT									1,107,904,000,000.00	185,583,600,000	535,038,400,400	
Total For I2038									1,107,904,000,000.00	185,583,600,000	535,038,400,400	
I2046 On 31/03/2046 Spot Bond			4.65000	111.20077	4.85000	107.49255			758,052,300,000,000.00	163,022,000,000	451,848,500,000	
Total I2046 SPOT									8,052,300,000,000.00	163,022,000,000	451,848,500,000	
Total For I2046									8,052,300,000,000.00	163,022,000,000	451,848,500,000	
I2050 On 31/12/2050 Spot Bond			4.65000	113.69906	4.91000	108.43393			285,458,850,000,000.00	61,389,000,000	520,192,550,000	
Total I2050 SPOT									15,458,850,000,000.00	61,389,000,000	520,192,550,000	
Total For I2050									15,458,850,000,000.00	61,389,000,000	520,192,550,000	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.51606				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.56026				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.97000	331.19109	3.97000	330.59961				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.54649				0.00	0	
Total IBL115 SPOT										0.00	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 IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.54640				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.55277				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.32563				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.33450				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.50210				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.95739				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.88466				0.00	0	58,300,00
Total IBL138 SPOT										0.00	0	58,300,00
Total For IBL138										0.00	0	58,300,00
IBL141 On 20/02/2023 Spot Bond					0.00000	101.23167				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.73927				0.00	1,073,200,000	162,600,00
Total IBL145 SPOT										0.00	1,073,200,000	162,600,00
Total For IBL145										0.00	1,073,200,000	162,600,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.58687				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.11382				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.14866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.26441				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.14067				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.71652				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.52765				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.85255				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.31615				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.32333				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.53756				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.10747				0.00	0	1,371,132,00
Total IBL168 SPOT										0.00	0	1,371,132,00
Total For IBL168										0.00	0	1,371,132,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.30896				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.85156				0.00	0	1,650,000,00
Total IBL178 SPOT										0.00	0	1,650,000,00
Total For IBL178										0.00	0	1,650,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL181 On 25/08/2024 Spot Bond					0.00000	101.17040				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.39246				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.80513				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.82701				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.39002				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.85994				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.67175				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.63166				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.00658				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.03325				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.30411				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.04711				0.00	0	
Total IBL203 SPOT										0.00	0	

Contract 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 IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.00721				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.87418				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.96729				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.94007				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.93488				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.36148				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.56000	6.56000	6.56000	101.05650				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.56000	6.56000	6.56000	101.07320				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.56000	6.56000	6.56000	101.08801				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.56000	6.56000	6.56000	101.06332				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.49330				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.76331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.69713				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			10.10500	10.10500	10.10500	99.49617				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.53530				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.65430				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.66500	8.66500	8.66500	102.29081				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.69582				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.77430				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.19224				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.46639				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	92.50232				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL228 On 09/06/2027 Spot Bond					0.00000	100.98731				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.87177				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.90218				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.72632				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.56500	9.56500	9.56500	101.64578				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.66094				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.68060				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.13772				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.60880				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.82343				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.28645				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.23456				0.00	0	
Total IBL239 SPOT										0.00	0	

Contract 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 IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.21450				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.01921				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.01979				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.86397				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.50500	10.50500	10.50500	96.97242				0.00	0	200,000,00
Total IBL244 SPOT										0.00	0	200,000,00
Total For IBL244										0.00	0	200,000,00
IBL245 On 17/08/2027 Spot Bond					0.00000	101.51566				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.72095				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.61500	101.77590	8.61500	100.98735				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.35542				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.80500	103.80367	8.80500	103.73078				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.17500	104.50393	7.17500	104.44263				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.24622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.14500	103.05459	10.14500	102.97149				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.71000	103.08966	11.71000	102.90699				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.72500	104.58872	10.72500	104.49919				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.79185				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.02106				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.65138				0.00	1,000,000,000	500,000,000
Total IDCG16 SPOT										0.00	1,000,000,000	500,000,000
Total For IDCG16										0.00	1,000,000,000	500,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.63183				0.00	10,000,000,000	10,000,000,000
Total IDCG17 SPOT										0.00	10,000,000,000	10,000,000,000
Total For IDCG17										0.00	10,000,000,000	10,000,000,000
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.59978				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.73208				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.25749				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.56532				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.81090				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.45500	102.01338	9.45500	101.93616				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.99790				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.28978				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.24728				0.00	400,000,000	200,000,00
Total INLV06 SPOT										0.00	400,000,000	200,000,00
Total For INLV06										0.00	400,000,000	200,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	101.03253				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.82778				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.24532				0.00	0	250,000,00
Total INLV09 SPOT										0.00	0	250,000,00
Total For INLV09										0.00	0	250,000,00
INLV10 On 06/03/2027 Spot Bond					0.00000	101.33490				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.73419				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.76754				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.70503				0.00	0	
Total IPF19 SPOT										0.00	0	

Contract 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 IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.69447				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.24777				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.58963				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.61092				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.00429				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.59484				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.57493				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.88001				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.20489				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.36091				0.00	0	400,000,00
Total IPFG01 SPOT										0.00	0	400,000,00
Total For IPFG01										0.00	0	400,000,00
IV019 On 31/03/2028 Spot Bond			5.45000	202.24364	5.45000	201.85805				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.82965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.35000	203.23939	5.35000	202.85351				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.49983				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.19659				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.25102				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.92773				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.18472				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	100.89692				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.04541				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.43368				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC181 On 11/02/2023 Spot Bond					0.00000	101.48778				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.68500	102.59830	7.68500	102.53423				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.33598				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.35243				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.84500	101.35049	7.84500	101.28693				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.15000				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.73500	101.01431	7.73500	100.95079				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.04251				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.67500	101.00435	7.67500	100.94133				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.34709				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.38500	6.38500	6.38500	102.47635				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.98121				0.00	0	
Total IVC208 SPOT										0.00	0	

Contract 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 IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.68774				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			8.03500	8.03500	8.03500	100.82534				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.73500	8.73500	8.73500	100.12665				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.04185				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.31500	7.31500	7.31500	100.17787				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.06500	98.86779	9.06500	98.79557				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.39500	99.16541	6.39500	100.30655				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.52276				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	102.24725				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.08070				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IVC223 SPOT									0.00	0	
Total For IVC223									0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.38469			0.00	0	
Total IVC224 SPOT									0.00	0	
Total For IVC224									0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.68550			0.00	0	
Total IVC225 SPOT									0.00	0	
Total For IVC225									0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.10863			0.00	0	
Total IVC226 SPOT									0.00	0	
Total For IVC226									0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.07500	10.07500	10.07500	98.88536			0.00	0	
Total IVC227 SPOT									0.00	0	
Total For IVC227									0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.54532			0.00	0	
Total IVC229 SPOT									0.00	0	
Total For IVC229									0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.05000	9.05000	9.05000	100.10715			0.00	0	
Total IVC230 SPOT									0.00	0	
Total For IVC230									0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.30887			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	6.85000			0.00	0	
Total IVZ107 SPOT									0.00	0	
Total For IVZ107									0.00	0	
IVZ114 On 29/11/2022 Spot Bond			6.90000	6.90000	6.90000	99.34271			0.00	0	
Total IVZ114 SPOT									0.00	0	
Total For IVZ114									0.00	0	
IVZ118 On 03/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.83138			0.00	0	400,000,00
Total IVZ118 SPOT									0.00	0	400,000,00
Total For IVZ118									0.00	0	400,000,00
IVZ119 On 28/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.36596		176,730,000,000,000.00	25,800,000,000	25,800,000,00	
Total IVZ119 SPOT								'6,730,000,000,000.00	25,800,000,000	25,800,000,00	
Total For IVZ119								'6,730,000,000,000.00	25,800,000,000	25,800,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ120 On 02/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.28677				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.70062				0.00	0	
Total IVZ121 SPOT										0.00	0	
Total For IVZ121										0.00	0	
IVZ122 On 01/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.30541				0.00	0	
Total IVZ122 SPOT										0.00	0	
Total For IVZ122										0.00	0	
IVZ124 On 08/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.17508				0.00	0	
Total IVZ124 SPOT										0.00	0	
Total For IVZ124										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.88350				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.26563				0.00	60,000,000	20,000,000
Total KAP012 SPOT										0.00	60,000,000	20,000,000
Total For KAP012										0.00	60,000,000	20,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.43754				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.13440				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.21229				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.46137				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.99986				0.00	0	
Total KAP019 SPOT										0.00	0	

Contract 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 KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.83585				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.83816				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.33599				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.02384				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.35235				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.36240				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.65537				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.67246				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.20500	112.65847	10.20500	112.56710				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.56455				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.44709				0.00	1,300,000,000	750,000,000
Total LGL09 SPOT										0.00	1,300,000,000	750,000,000
Total For LGL09										0.00	1,300,000,000	750,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.41143				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 LGL10 SPOT										0.00	4,000,000,000	2,000,000,000
Total For LGL10										0.00	4,000,000,000	2,000,000,000
LGL11 On 09/09/2026 Spot Bond					0.00000	103.92778				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.54014				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.77117				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.77006				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.26232				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.31845				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.34586				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.10387				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.19839				0.00	0	3,200,000,000
Total MAR02B SPOT										0.00	0	3,200,000,000
Total For MAR02B										0.00	0	3,200,000,000
MBF06 On 17/11/2023 Spot Bond					0.00000	101.33985				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.24516				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07 On 17/09/2024 Spot Bond					0.00000	100.70146				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.12844				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.58766				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	99.90823				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.23502				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.01984				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.90088				0.00	0	1,180,000,00
Total MBP045 SPOT										0.00	0	1,180,000,00
Total For MBP045										0.00	0	1,180,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	101.50403				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.95989				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.90573				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.66201				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.45500	9.45500	9.45500	106.76743				0.00	0	
Total MMIG04 SPOT										0.00	0	

Contract 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 MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.30095				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.59292				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.79178				0.00	540,000,000	270,000,000
Total MML01 SPOT										0.00	540,000,000	270,000,000
Total For MML01										0.00	540,000,000	270,000,000
MML02 On 10/12/2026 Spot Bond			10.10500	100.92361	10.10500	100.84210			618,426,000,000.00		61,200,000	20,400,000
Total MML02 SPOT									618,426,000,000.00		61,200,000	20,400,000
Total For MML02									618,426,000,000.00		61,200,000	20,400,000
MML03 On 15/03/2028 Spot Bond					0.00000	102.25024				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.35500	90.78586	10.35500	90.90093				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.42776				0.00	1,580,000,000	790,000,000
Total MML05 SPOT										0.00	1,580,000,000	790,000,000
Total For MML05										0.00	1,580,000,000	790,000,000
MML06 On 25/05/2029 Spot Bond			11.02500	99.65232	11.02500	99.56518				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.20173				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.67235				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.83887				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.31337				0.00	5,000,000,000	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN15 SPOT										0.00	5,000,000,000	10,000,000,000
Total For MTN15										0.00	5,000,000,000	10,000,000,000
MTN17 On 30/05/2024 Spot Bond					0.00000	102.10301				0.00	0	380,000,000
Total MTN17 SPOT										0.00	0	380,000,000
Total For MTN17										0.00	0	380,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	102.38216				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.54836				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	102.13462				0.00	0	519,000,000
Total MTN20 SPOT										0.00	0	519,000,000
Total For MTN20										0.00	0	519,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	101.69174				0.00	56,281,800	56,281,800
Total MTN21 SPOT										0.00	56,281,800	56,281,800
Total For MTN21										0.00	56,281,800	56,281,800
MTN22 On 29/07/2023 Spot Bond					0.00000	100.85224				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.05000	97.26063	10.05000	97.18291				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.67134				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.58043				0.00	0	500,000,000
Total MTN25 SPOT										0.00	0	500,000,000
Total For MTN25										0.00	0	500,000,000
MTN26 On 29/06/2026 Spot Bond					0.00000	102.17263				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.93098				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN28 On 15/03/2025 Spot Bond					0.00000	101.25929				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.46809				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.18643				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.81042				0.00	500,000,000	500,000,000
Total MTN31 SPOT										0.00	500,000,000	500,000,000
Total For MTN31										0.00	500,000,000	500,000,000
MTN32 On 13/09/2027 Spot Bond					0.00000	101.03922				0.00	0	200,000,000
Total MTN32 SPOT										0.00	0	200,000,000
Total For MTN32										0.00	0	200,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	100.88255				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.36199				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.43503				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.68053				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.41665				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.41679				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.68563				0.00	0	
Total N7B25 SPOT										0.00	0	

Contract 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 N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.83702				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.96551				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.08351				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.32500	103.68069	8.32500	103.61010				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.70500	103.42790	8.70500	103.35607				0.00	0	254,200,00
Total NAM03 SPOT										0.00	0	254,200,00
Total For NAM03										0.00	0	254,200,00
NAM04 On 01/08/2026 Spot Bond			10.98500	101.13446	10.98500	101.04633				0.00	0	599,700,00
Total NAM04 SPOT										0.00	0	599,700,00
Total For NAM04										0.00	0	599,700,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.24742				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.93859				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.06434				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.93898				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.78563				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.25000	103.01040	8.25000	102.94140				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/On 12/02/2025 Spot Bond			9.16300	102.58533	9.16300	102.51043				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/On 22/04/2026 Spot Bond			9.73500	100.86180	9.73500	100.78282				0.00	0	4,960,000,00
Total NBK17A SPOT										0.00	0	4,960,000,00
Total For NBK17A										0.00	0	4,960,000,00
NBK20/On 01/06/2026 Spot Bond			9.65500	106.37951	9.65500	106.29732			457,647,000,000.00		47,400,000	15,800,00
Total NBK20A SPOT									457,647,000,000.00		47,400,000	15,800,00
Total For NBK20A									457,647,000,000.00		47,400,000	15,800,00
NBK21/On 21/07/2027 Spot Bond			9.93000	105.50351	9.93000	105.42019				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			7.58500	104.62191	7.58500	104.55698				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			8.58300	110.32037	8.58300	110.24481			193,117,500,000.00		22,500,000	7,500,00
Total NBK23A SPOT									193,117,500,000.00		22,500,000	7,500,00
Total For NBK23A									193,117,500,000.00		22,500,000	7,500,00
NBK24/On 19/11/2027 Spot Bond			9.62500	110.03624	9.62500	109.95195				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/On 17/02/2023 Spot Bond			8.08500	8.08500	8.08500	102.78015				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/On 12/02/2025 Spot Bond					0.00000	103.35405				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	73.91968	100.00000	73.43263				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/On 22/04/2026 Spot Bond					0.00000	102.08221				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK27/ On 10/05/2026 Spot Bond			9.55000	109.96296	9.55000	109.87937				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.19000	103.73045	8.19000	103.66260				0.00	0	1,350,000,00
Total NBK28A SPOT										0.00	0	1,350,000,00
Total For NBK28A										0.00	0	1,350,000,00
NBK29/ On 31/07/2026 Spot Bond			9.69500	105.07532	9.69500	104.99425				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.27500	103.46211	8.27500	103.39374			446,850,000,000.00		54,000,000	18,000,00
Total NBK30A SPOT									446,850,000,000.00		54,000,000	18,000,00
Total For NBK30A									446,850,000,000.00		54,000,000	18,000,00
NBK31/ On 09/11/2023 Spot Bond			8.08500	105.74859	8.08500	105.68029				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.79694				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.17915				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.69009				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	80.13656				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.28300				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.33255				0.00	0	1,240,000,00
Total NBK43B SPOT										0.00	0	1,240,000,00
Total For NBK43B										0.00	0	1,240,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.62529				0.00	0	
Total NBK45B SPOT										0.00	0	

Contract 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 NBK45B									0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.08447			0.00	0	
Total NBK46B SPOT									0.00	0	
Total For NBK46B									0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.46653			0.00	0	
Total NBK47B SPOT									0.00	0	
Total For NBK47B									0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.85734			0.00	0	
Total NBK49B SPOT									0.00	0	
Total For NBK49B									0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.39107			0.00	0	
Total NBK50B SPOT									0.00	0	
Total For NBK50B									0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.63417			0.00	0	
Total NBK52B SPOT									0.00	0	
Total For NBK52B									0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.87475			0.00	0	
Total NBK53B SPOT									0.00	0	
Total For NBK53B									0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.78646			0.00	0	
Total NBK54B SPOT									0.00	0	
Total For NBK54B									0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.25948			0.00	0	300,000,00
Total NBKB56 SPOT									0.00	0	300,000,00
Total For NBKB56									0.00	0	300,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.02058			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.33464			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.25669			0.00	0	10,000,000,00
Total NBKB59 SPOT									0.00	0	10,000,000,00
Total For NBKB59									0.00	0	10,000,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.37831			0.00	5,000,000,000	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB60 SPOT										0.00	5,000,000,000	2,500,000,000
Total For NBKB60										0.00	5,000,000,000	2,500,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.94101				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.25818				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.70595				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.75476				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			10.95000	100.81861	10.95000	100.72958				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.74960				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.60500	101.01970	10.60500	100.93322				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.75476				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.76283				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.77313				0.00	0	
Total NCLN91 SPOT										0.00	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 NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.15977			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.15977			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.15977			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.42497			0.00	0	
Total NGL04 SPOT									0.00	0	
Total For NGL04									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.55164			0.00	0	5,000,000.00
Total NGL05 SPOT									0.00	0	5,000,000.00
Total For NGL05									0.00	0	5,000,000.00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.97410			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.22903			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.58426			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.38680			0.00	0	
Total NGL09 SPOT									0.00	0	
Total For NGL09									0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.71757			0.00	0	
Total NGL10 SPOT									0.00	0	
Total For NGL10									0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.72707			0.00	0	
Total NGLT1B SPOT									0.00	64,500,000	21,500.00
Total For NGLT1B									0.00	64,500,000	21,500.00
NGLT1: On 20/10/2023 Spot Bond					0.00000	102.44717			0.00	64,500,000	21,500.00
Total NGT10 SPOT									0.00	0	
Total For NGT10									0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.46727			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.46140				0.00	99,900,000	33,300,00
Total NGT104 SPOT										0.00	99,900,000	33,300,00
Total For NGT104										0.00	99,900,000	33,300,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.36054				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	106.28507				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.66330				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.97355				0.00	0	130,000,00
Total NGT108 SPOT										0.00	0	130,000,00
Total For NGT108										0.00	0	130,000,00
NGT10 On 04/11/2026 Spot Bond					0.00000	102.23302				0.00	0	340,000,00
Total NGT109 SPOT										0.00	0	340,000,00
Total For NGT109										0.00	0	340,000,00
NGT11 On 27/12/2026 Spot Bond					0.00000	101.08165				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.11230				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.30677				0.00	0	350,000,00
Total NGT1G SPOT										0.00	0	350,000,00
Total For NGT1G										0.00	0	350,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.04867				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.75523				0.00	0	3,242,280,00
Total NHM016 SPOT										0.00	0	3,242,280,00
Total For NHM016										0.00	0	3,242,280,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	103.07883				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.10114				0.00	0	228,770,00
Total NHM019 SPOT										0.00	0	228,770,00
Total For NHM019										0.00	0	228,770,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.90897				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.56678				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.85049				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.18010				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.76000	5.76000	5.76000	222.73615				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.16000	4.16000	4.16000	215.14129				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.96500	3.96500	3.96500	162.65246				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.17000	5.17000	5.17000	111.23589				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			5.57000	5.57000	5.57000	112.70561				0.00	0	
Total NI38 SPOT										0.00	0	

Contract 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 NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.07000	4.07000	4.07000	162.28327				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	273.82649	3.45000	273.34887				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	162.98741				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.80500	3.80500	3.80500	218.97031				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.95000	217.78599	3.95000	217.39701				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.59000	87.94409	5.59000	112.43760				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.61574				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	141.52509				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.98094				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.37965				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.34480				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.84745				0.00	46,400,000	11,600,00
Total NN034 SPOT										0.00	46,400,000	11,600,00
Total For NN034										0.00	46,400,000	11,600,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	117.85477				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.57935				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.38016				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.37873				0.00	470,400,000	117,600,00
Total NN040 SPOT										0.00	470,400,000	117,600,00
Total For NN040										0.00	470,400,000	117,600,00
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	101.74320				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	147.69827				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.90108				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	100.89512				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	96.07989				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.64575				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.73233				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.93258				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.67296				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.31295				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.80759				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.93154				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.79286				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.85483				0.00	0	
Total NN106 SPOT										0.00	0	

Contract 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 NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.79286				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.41039				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	91.11607				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.77410				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.92722				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.98500	10.98500	10.98500	101.28440				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.66000	10.66000	10.66000	100.83968				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.68500	10.68500	10.68500	99.76512				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	95.74755				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	127.01000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.87000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	129.63000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	127.42000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	126.26326				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 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	
NNF025 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	
NNF042 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	
NNF046 On 31/10/2022 Spot Bond					0.00000	99.94997				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 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	
NNF080 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	
NNF081 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF085 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	
NNF086 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	
NNF087 On 23/01/2023 Spot Bond					0.00000	100.13692				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF088 On 27/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	100,000,000,000	100,000,000,000	100,000,000,000
Total NNF088 SPOT									10,000,000,000,000.00	100,000,000,000	100,000,000,000	100,000,000,000
Total For NNF088									10,000,000,000,000.00	100,000,000,000	100,000,000,000	100,000,000,000
NQ1A10 On 22/05/2052 Spot Bond					0.00000	124.18080				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	89.22538				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2054 Spot Bond					0.00000	101.48497				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	101.35301				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A28 On 22/05/2053 Spot Bond					0.00000	101.39815				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	101.41639				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	109.47547				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	101.42609				0.00	0	
Total NQ1B20 SPOT										0.00	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 NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.52582				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.45288				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.20597				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.22479				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.68500	100.00000	8.68500	99.92867				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			4.40000	212.81298	4.40000	212.42559				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.71500	107.37858	11.71500	107.27843				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	17.82615	100.00000	17.70806				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	101.79834				0.00	0	200,000,00
Total NTC23 SPOT										0.00	0	200,000,00
Total For NTC23										0.00	0	200,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.58230				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.07807				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.28138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.99985				0.00	0	5,000,000.00
Total NTC33 SPOT										0.00	0	5,000,000.00
Total For NTC33										0.00	0	5,000,000.00
NTC34 On 26/02/2025 Spot Bond					0.00000	101.45232				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.91522				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.95133				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.69565				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.79700				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.46004				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.87500	105.63245	8.87500	105.55645				0.00	0	1,680,000.00
Total OML07 SPOT										0.00	0	1,680,000.00
Total For OML07										0.00	0	1,680,000.00
OML10 On 14/09/2025 Spot Bond			9.28000	106.56204	9.28000	106.48196				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	101.42445				0.00	0	2,000,000.00
Total OML11 SPOT										0.00	0	2,000,000.00
Total For OML11										0.00	0	2,000,000.00
OML12 On 12/11/2025 Spot Bond					0.00000	103.24808				0.00	0	1,500,000.00
Total OML12 SPOT										0.00	0	1,500,000.00
Total For OML12										0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
OML13 On 23/09/2026 Spot Bond					0.00000	101.09819				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.77554				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.12419				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.78648				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.31403				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.37971				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.23241				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.42400				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.20403				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.99500	108.87090	9.20500	108.05865			902,875,912,659,500.00	1,212,104,048,100	786,357,100,000	
Total R186 SPOT									12,875,912,659,500.00	212,104,048,100	786,357,100,000	
Total For R186									12,875,912,659,500.00	212,104,048,100	786,357,100,000	
R197 On 07/12/2023 Spot Bond			3.00000	334.56122	2.90000	334.34226			195,000,000,000,000.00	65,000,000,000	430,833,922,300	
Total R197 SPOT									15,000,000,000,000.00	65,000,000,000	430,833,922,300	

Contract 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 R197									15,000,000,000,000.00	65,000,000,000	430,833,922,30
R202 On 07/12/2033 Spot Bond			4.62000	246.61778	4.76000	243.13279			924,000,000,000.00	200,000,000	150,719,816,10
Total R202 SPOT									924,000,000,000.00	200,000,000	150,719,816,10
Total For R202									924,000,000,000.00	200,000,000	150,719,816,10
R2023 On 28/02/2023 Spot Bond			7.22500	101.46487	7.08500	101.45277			250,497,975,000,000.00	34,671,000,000	641,880,034,70
Total R2023 SPOT									50,497,975,000,000.00	34,671,000,000	641,880,034,70
Total For R2023									50,497,975,000,000.00	34,671,000,000	641,880,034,70
R2030 On 31/01/2030 Spot Bond			10.71000	88.54674	10.84500	87.86350			561,862,654,640,000.00	2,666,840,584,000	1,714,458,667,40
Total R2030 SPOT									1,862,654,640,000.00	666,840,584,000	714,458,667,40
Total For R2030									1,862,654,640,000.00	666,840,584,000	714,458,667,40
R2032 On 31/03/2032 Spot Bond			11.20000	83.78858	11.33500	83.03340			524,757,814,240,000.00	493,281,947,700	911,569,209,50
Total R2032 SPOT									14,757,814,240,000.00	493,281,947,700	911,569,209,50
Total For R2032									14,757,814,240,000.00	493,281,947,700	911,569,209,50
R2035 On 28/02/2035 Spot Bond			11.55000	84.10700	11.68000	83.29678			570,753,288,560,000.00	655,476,475,200	1,602,191,370,00
Total R2035 SPOT									10,753,288,560,000.00	655,476,475,200	602,191,370,00
Total For R2035									10,753,288,560,000.00	655,476,475,200	602,191,370,00
R2037 On 31/01/2037 Spot Bond			11.69000	80.21249	11.81500	79.42820			342,729,760,043,000.00	713,663,794,700	1,436,050,838,60
Total R2037 SPOT									12,729,760,043,000.00	713,663,794,700	436,050,838,60
Total For R2037									12,729,760,043,000.00	713,663,794,700	436,050,838,60
R2040 On 31/01/2040 Spot Bond			11.72500	82.23275	11.86000	81.33116			841,968,892,810,000.00	412,961,099,600	1,532,025,664,20
Total R2040 SPOT									11,968,892,810,000.00	412,961,099,600	532,025,664,20
Total For R2040									11,968,892,810,000.00	412,961,099,600	532,025,664,20
R2044 On 31/01/2044 Spot Bond			11.69500	79.22460	11.84000	78.24953			728,833,881,865,000.00	318,840,007,000	1,707,961,897,50
Total R2044 SPOT									18,833,881,865,000.00	318,840,007,000	707,961,897,50
Total For R2044									18,833,881,865,000.00	318,840,007,000	707,961,897,50
R2048 On 28/02/2048 Spot Bond			11.60500	78.25779	11.76500	77.16248			365,387,687,614,000.00	1,582,540,946,800	1,244,785,409,00
Total R2048 SPOT									15,387,687,614,000.00	582,540,946,800	244,785,409,00
Total For R2048									15,387,687,614,000.00	582,540,946,800	244,785,409,00
R209 On 31/03/2036 Spot Bond			11.55000	64.80683	11.67500	64.13379			351,732,138,680,000.00	117,033,085,600	851,115,167,00
Total R209 SPOT									11,732,138,680,000.00	117,033,085,600	851,115,167,00
Total For R209									11,732,138,680,000.00	117,033,085,600	851,115,167,00
R210 On 31/03/2028 Spot Bond			3.42000	223.60100	3.45000	222.87738			145,415,664,000,000.00	42,519,200,000	381,408,303,60
Total R210 SPOT									15,415,664,000,000.00	42,519,200,000	381,408,303,60
Total For R210									15,415,664,000,000.00	42,519,200,000	381,408,303,60
R213 On 28/02/2031 Spot Bond			11.07500	79.35241	11.21000	78.66780			452,355,145,600,000.00	1,485,539,968,000	1,431,613,242,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R213 SPOT									2,355,145,600,000.00	485,539,968,000	431,613,242,700
Total For R213									2,355,145,600,000.00	485,539,968,000	431,613,242,700
R214 On 28/02/2041 Spot Bond			11.61000	62.62166	11.76000	61.79405			632,947,361,462,000.00	140,650,074,200	457,164,651,700
Total R214 SPOT									2,947,361,462,000.00	140,650,074,200	457,164,651,700
Total For R214									2,947,361,462,000.00	140,650,074,200	457,164,651,700
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.20132			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.06174			0.00	4,280,000,000	4,780,000,000
Total RDFB14 SPOT									0.00	4,280,000,000	4,780,000,000
Total For RDFB14									0.00	4,280,000,000	4,780,000,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.32231			0.00	0	100,000,000
Total RDFB15 SPOT									0.00	0	100,000,000
Total For RDFB15									0.00	0	100,000,000
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.80215			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.99838			0.00	0	800,000,000
Total RDFB18 SPOT									0.00	0	800,000,000
Total For RDFB18									0.00	0	800,000,000
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.74578			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.70493			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.73170			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.35494			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.00342			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.66966				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.68278				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.71481				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.74481				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.13780				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.29164				0.00	0	350,000,00
Total RED151 SPOT										0.00	0	350,000,00
Total For RED151										0.00	0	350,000,00
RED16 On 07/12/2022 Spot Bond					0.00000	101.50703				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.84154				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.33000				0.00	0	1,600,000,00
Total RED302 SPOT										0.00	0	1,600,000,00
Total For RED302										0.00	0	1,600,000,00
RED40 On 29/01/2024 Spot Bond					0.00000	99.90623				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.49865				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.46278				0.00	0	
Total RED603 SPOT										0.00	0	

Contract 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 RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.38952				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.58518				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.14570				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.11019				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.56176				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.34861				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.74617				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.33642				0.00	0	400,000,00
Total RES59 SPOT										0.00	0	400,000,00
Total For RES59										0.00	0	400,000,00
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.70509				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.68670				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.74421				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.71275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.79051				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.75055				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.90356				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.84285				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.30592				0.00	23,000,000,000	13,000,000,000
Total RN2027 SPOT										0.00	23,000,000,000	13,000,000,000
Total For RN2027										0.00	23,000,000,000	13,000,000,000
RW23 On 10/12/2023 Spot Bond			8.97600	104.24989	8.97600	104.17488				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.02500	96.42748	12.02500	96.33523		143,360,480,737,500.00		11,921,869,500	3,973,956,500	
Total RW28 SPOT								13,360,480,737,500.00		11,921,869,500	3,973,956,500	
Total For RW28								13,360,480,737,500.00		11,921,869,500	3,973,956,500	
RW31 On 30/06/2031 Spot Bond			12.51000	94.06501	12.51000	93.97150				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.28487				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.52500	95.81122	11.52500	95.72326				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	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
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	100.12260				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.23677				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.64000	105.81214	9.64000	105.73095			459,828,000,000.00		47,700,000	15,900,00
Total SBS20 SPOT									459,828,000,000.00		47,700,000	15,900,00
Total For SBS20									459,828,000,000.00		47,700,000	15,900,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.28134				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.86000	103.48845	8.86000	103.41534				0.00	0	554,900,00
Total SBS27 SPOT										0.00	0	554,900,00
Total For SBS27										0.00	0	554,900,00
SBS3 On 25/05/2026 Spot Bond			9.70500	99.08242	9.70500	99.00591				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.07000	102.71661	10.07000	102.63392				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.19500	102.68512	9.19500	102.60865				0.00	0	3,000,000,00
Total SBS34 SPOT										0.00	0	3,000,000,00
Total For SBS34										0.00	0	3,000,000,00
SBS38 On 29/01/2025 Spot Bond			9.23300	102.01223	9.23300	101.93719				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.04000	95.93130	11.04000	95.84729				0.00	0	200,000,00
Total SBS39 SPOT										0.00	0	200,000,00
Total For SBS39										0.00	0	200,000,00
SBS41 On 12/11/2022 Spot Bond			8.24000	104.70634	8.24000	104.63568				0.00	0	
Total SBS41 SPOT										0.00	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 SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.44000	108.06734	9.44000	107.98611				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.19500	107.46264	10.19500	107.37557				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.03000	103.19824	7.03000	103.13985				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.92479				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.90500	8.90500	8.90500	103.35180				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.01619				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.84830				0.00	0	100,000,00
Total SBS53 SPOT										0.00	0	100,000,00
Total For SBS53										0.00	0	100,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.86764				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.75748				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.38731				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.35356				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.49762				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 SBS63 SPOT										0.00	0	1,000,000.00
Total For SBS63										0.00	0	1,000,000.00
SBS64 On 31/01/2029 Spot Bond					0.00000	100.58273				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.88696				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.85916				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.46828				0.00	0	1,300,000.00
Total SBS68 SPOT										0.00	0	1,300,000.00
Total For SBS68										0.00	0	1,300,000.00
SBS69 On 02/12/2034 Spot Bond					0.00000	101.09782				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.00272				0.00	620,000,000	310,000.00
Total SBS70 SPOT										0.00	620,000,000	310,000.00
Total For SBS70										0.00	620,000,000	310,000.00
SBS71 On 02/02/2027 Spot Bond					0.00000	99.74160				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.29638				0.00	0	690,000.00
Total SBS72 SPOT										0.00	0	690,000.00
Total For SBS72										0.00	0	690,000.00
SBS74 On 26/04/2025 Spot Bond					0.00000	100.12834				0.00	420,000,000	210,000.00
Total SBS74 SPOT										0.00	420,000,000	210,000.00
Total For SBS74										0.00	420,000,000	210,000.00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.31775				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	99.98317				0.00	0	690,000.00
Total SBS76 SPOT										0.00	0	690,000.00
Total For SBS76										0.00	0	690,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
SBS77 On 19/10/2027 Spot Bond					0.00000	100.19648				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.80000	331.77805	3.80000	331.19004				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.76000	5.76000	5.76000	222.73615				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.10745				0.00	720,000,000	10,360,000,00
Total SBSS01 SPOT										0.00	720,000,000	10,360,000,00
Total For SBSS01										0.00	720,000,000	10,360,000,00
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.82747				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.80625				0.00	85,800,000	28,600,00
Total SBT103 SPOT										0.00	85,800,000	28,600,00
Total For SBT103										0.00	85,800,000	28,600,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.29159				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 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	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.25774				0.00	0	270,000,00
Total SBT106 SPOT										0.00	0	270,000,00
Total For SBT106										0.00	0	270,000,00
SBT10 On 08/04/2027 Spot Bond					0.00000	100.61099				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	100.50837				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	102.36841				0.00	0	
Total SBT201 SPOT										0.00	0	

Contract 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 SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.11256				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.94000	105.72345	8.94000	105.64769				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.20177				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.88083				0.00	0	1,700,000,00
Total SBT206 SPOT										0.00	0	1,700,000,00
Total For SBT206										0.00	0	1,700,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.60183				0.00	0	8,600,000,00
Total SBT207 SPOT										0.00	0	8,600,000,00
Total For SBT207										0.00	0	8,600,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.16932				0.00	12,000,000,000	6,000,000,00
Total SBT208 SPOT										0.00	12,000,000,000	6,000,000,00
Total For SBT208										0.00	12,000,000,000	6,000,000,00
SBT209 On 29/06/2026 Spot Bond					0.00000	101.39026				0.00	1,400,000,000	1,300,000,00
Total SBT209 SPOT										0.00	1,400,000,000	1,300,000,00
Total For SBT209										0.00	1,400,000,000	1,300,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	101.90487				0.00	0	1,500,000,00
Total SLI5 SPOT										0.00	0	1,500,000,00
Total For SLI5										0.00	0	1,500,000,00
SLI6 On 16/08/2028 Spot Bond					0.00000	101.81646				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.15500	94.25320	10.15500	94.17711				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.55519				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.88135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.52400				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.50378				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.56425				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.60482				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.60481				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.58458				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.54418				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.60462				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.64520				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.63507				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.62495				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.68535				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.78000	101.88996	8.78000	101.81926				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.19576				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.87609				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.24019				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.24453				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.49415				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.23438				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.25629				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.23819				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.26362				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.44310				0.00	0	
Total SPG004 SPOT										0.00	0	

Contract 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 SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.46520				0.00	51,457,600	51,457,600
Total SPG005 SPOT										0.00	51,457,600	51,457,600
Total For SPG005										0.00	51,457,600	51,457,600
SPG00: On 18/06/2024 Spot Bond					0.00000	101.19041				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.79900				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.71737				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.34506				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.33534				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.27952				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.77411				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			4.71000	4.71000	4.71000	160.05528			14,130,000,000,000.00		3,000,000,000	
Total SSN011 SPOT									14,130,000,000,000.00		3,000,000,000	
Total For SSN011									14,130,000,000,000.00		3,000,000,000	
SSN01: On 21/12/2026 Spot Bond			9.18000	108.22526	9.18000	108.14567			0.00		0	
Total SSN017 SPOT									0.00		0	
Total For SSN017									0.00		0	
SSN02: On 28/02/2031 Spot Bond			10.70000	81.08951	10.70000	81.01950			0.00		0	
Total SSN021 SPOT									0.00		0	
Total For SSN021									0.00		0	
SSN02: On 07/12/2023 Spot Bond					0.00000	99.69385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.34258				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.48500	101.64796	8.48500	101.57836				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.62000	112.25201	5.62000	112.03704				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.62609				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.93423				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.88275				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			3.93000	3.93000	3.93000	330.73839				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.87139				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			4.11500	4.11500	4.11500	162.12536				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	110.71409				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.12000	5.12000	5.12000	111.56315				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.63000	4.63000	4.63000	210.18907				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.21281				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.19483				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.84304				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.82670				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	104.38976				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.85097				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.76535				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.34791				0.00	32,000,000	8,000,000
Total SSN078 SPOT										0.00	32,000,000	8,000,000
Total For SSN078										0.00	32,000,000	8,000,000
SSN08: On 27/08/2024 Spot Bond					0.00000	101.23571				0.00	0	
Total SSN081 SPOT										0.00	0	

Contract 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 SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.95115				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.78105				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.63500	5.63500	5.63500	225.16960				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.84157				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.42273				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.02974				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.51000	85.02460	11.51000	84.94706				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.85364				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.61000	210.78482	4.61000	210.39713				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.81500	222.10494	5.81500	221.67553				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.52310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	94.28854				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2022 Spot Bond					0.00000	100.80985				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.98278				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	96.55026				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.62228				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.82248				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.31240				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.33052				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	101.17222				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.86372				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 12/12/2022 Spot Bond					0.00000	102.00714				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17: On 28/02/2025 Spot Bond					0.00000	100.01430				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	102.43460				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.93868	106.18283	4.93868	105.98473				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.94700	42.67870	4.94700	107.73746				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 30/11/2022 Spot Bond					0.00000	101.06578				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.91915				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	101.32562				0.00	4,800,000,000	2,800,000,000
Total SST201 SPOT										0.00	4,800,000,000	2,800,000,000
Total For SST201										0.00	4,800,000,000	2,800,000,000
SST20: On 31/08/2027 Spot Bond					0.00000	101.20422				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	104.20319				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.69500	99.02275	9.69500	98.94552				0.00	0	18,700,000
Total SZ25 SPOT										0.00	0	18,700,000
Total For SZ25										0.00	0	18,700,000
T16A10: On 21/08/2024 Spot Bond					0.00000	101.33545				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11: On 21/02/2024 Spot Bond					0.00000	101.32623				0.00	0	
Total T17A11 SPOT										0.00	0	

Contract 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 T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.24852				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.36185				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.28164				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.26339				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.28164				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.82500	99.61271	7.82500	99.55039				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.33500	99.72459	8.33500	99.65823				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.60495				0.00	0	660,000,00
Total T18A11 SPOT										0.00	0	660,000,00
Total For T18A11										0.00	0	660,000,00
T18A21 On 21/08/2027 Spot Bond					0.00000	100.62245				0.00	0	660,000,00
Total T18A21 SPOT										0.00	0	660,000,00
Total For T18A21										0.00	0	660,000,00
TC001 On 15/02/2025 Spot Bond					0.00000	101.66261				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.82449				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.72358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.19224				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.53953				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.92786				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.40788				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.31891				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.17556				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.15161				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.52567				0.00	0	560,000,0€
Total TFS167 SPOT										0.00	0	560,000,0€
Total For TFS167										0.00	0	560,000,0€
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.22807				0.00	0	830,000,0€
Total TFS168 SPOT										0.00	0	830,000,0€
Total For TFS168										0.00	0	830,000,0€
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.90827				0.00	0	770,000,0€
Total TFS169 SPOT										0.00	0	770,000,0€
Total For TFS169										0.00	0	770,000,0€
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.82135				0.00	0	860,000,0€
Total TFS170 SPOT										0.00	0	860,000,0€
Total For TFS170										0.00	0	860,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS171 On 22/02/2025 Spot Bond					0.00000	101.23551				0.00	0	210,000,00
Total TFS171 SPOT										0.00	0	210,000,00
Total For TFS171										0.00	0	210,000,00
TFS172 On 22/02/2027 Spot Bond					0.00000	101.33993				0.00	0	360,000,00
Total TFS172 SPOT										0.00	0	360,000,00
Total For TFS172										0.00	0	360,000,00
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.31800				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			10.11000	10.11000	10.11000	104.21720				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.30311				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.27460				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.35864				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.35710				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.34392				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.44449				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.43852				0.00	0	
Total TH15C2 SPOT										0.00	0	

Contract 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 TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.40066				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.02437				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.90058				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.78944				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.28189				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			9.10500	100.61180	9.10500	100.53880				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.29103				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.28555				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.37500	100.06636	6.37500	100.01518				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.32574				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.55653				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.39515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.38237				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.47003				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.44629				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.77479				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.92979				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.83862				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.36377				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.33640				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.32727				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.42946				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.38749				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	101.38202				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.76493				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.69751				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.65558				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.15397				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.18142				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.63779				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.69150				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.76823				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.57581				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.76500	102.82755	8.76500	102.75448				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.95181				0.00	0	
Total TL26 SPOT										0.00	0	

Contract 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 TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.34835				0.00	60,000,000	150,000,00
Total TL27 SPOT										0.00	60,000,000	150,000,00
Total For TL27										0.00	60,000,000	150,000,00
TL28 On 24/04/2025 Spot Bond			9.67500	99.32137	9.67500	99.24406			96,750,000,000,000.00	10,000,000,000	10,020,500,00	
Total TL28 SPOT									16,750,000,000,000.00	10,000,000,000	10,020,500,00	
Total For TL28									16,750,000,000,000.00	10,000,000,000	10,020,500,00	
TL29 On 24/04/2025 Spot Bond					0.00000	101.43851				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.51802				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.59966				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.99646				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.11500	101.42892	9.11500	101.35525			267,516,135,000.00	29,349,000	8,417,863,70	
Total TN23 SPOT									267,516,135,000.00	29,349,000	8,417,863,70	
Total For TN23									267,516,135,000.00	29,349,000	8,417,863,70	
TN23/R On 06/11/2023 Spot Bond			100.00000	49.78188	100.00000	49.45386				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.05500	100.53022	10.05500	100.44986			421,577,996,000.00	41,927,200	1,685,519,60	
Total TN25 SPOT									421,577,996,000.00	41,927,200	1,685,519,60	
Total For TN25									421,577,996,000.00	41,927,200	1,685,519,60	
TN25/R On 19/08/2025 Spot Bond			100.00000	20.48974	100.00000	20.35474				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.50500	94.34771	11.50500	94.26170			413,151,453,000.00	35,910,600	21,071,857,60	
Total TN27 SPOT									413,151,453,000.00	35,910,600	21,071,857,60	
Total For TN27									413,151,453,000.00	35,910,600	21,071,857,60	
TN27/R On 14/11/2027 Spot Bond			100.00000	14.47626	100.00000	14.38086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.77500	95.74699	11.77500	95.65772			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.42500	91.07458	12.42500	90.98415			0.00	0	1,268,000,00
Total TN30 SPOT									0.00	0	1,268,000,00
Total For TN30									0.00	0	1,268,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.10981	8.00000	115.03542			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.88700	93.57036	12.88700	93.47514			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.03000	84.95144	13.03000	84.86310		293,367,844,000.00		22,514,800	1,063,704,00
Total TN40 SPOT								293,367,844,000.00		22,514,800	1,063,704,00
Total For TN40								293,367,844,000.00		22,514,800	1,063,704,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.63488	10.75000	100.54806			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	101.79932			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.75513			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.05000	100.75774	6.05000	100.85204			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.89828			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.69594			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.70711				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.72255				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			8.22500	98.67920	8.22500	100.78376				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.46241				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.19500	104.18751	8.19500	104.11759				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.48111				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.78846				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.71458				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.34112				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.48500	101.43806	8.48500	101.36861				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.34112				0.00	0	
Total TRA4A7 SPOT										0.00	0	

Contract 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 TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.23500	99.60024	9.23500	99.52615				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.91674				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.81493				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.78017				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.74931				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.94966				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.94966				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	98.20376				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262: On 13/02/2023 Spot Bond					0.00000	98.08837				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263: On 10/03/2023 Spot Bond					0.00000	97.60351				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	100.37411				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	99.91740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.39929				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.23965				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	99.90977				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.96058				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.39444				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.03607				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	99.09178				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.52500	101.00758	11.52500	100.91383				0.00	0	200,000,00
Total UG26 SPOT										0.00	0	200,000,00
Total For UG26										0.00	0	200,000,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.45336				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.52565				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.48367				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.61491				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.64520				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.69366				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.90761				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.94797				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.46386				0.00	0	200,000,00
Total VKE11 SPOT										0.00	0	200,000,00
Total For VKE11										0.00	0	200,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	101.57380				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.43267				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.03703				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.40822				0.00	0	
Total VKE18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.12457				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.15726				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.97235				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.30e+017	1,625,006,988,290	755,582,316,40
Total for SPOT :										1.30e+017	625,006,988,290	755,582,316,40
Total Futures										1.30e+017	625,007,027,377	755,584,078,31
Total Options										0.00	0	173,45
Grand Total:										1.30e+017	625,007,027,377	755,584,251,81