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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/10/2022

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			12.67767	71.01450	12.53480	71.66686			0.00	0	
ES33 On 02/02/2023 Bond Future			12.88028	72.33827	12.73076	73.00443			0.00	0	35
ES33 On 04/05/2023 Bond Future			13.05679	70.03032	12.90069	70.71079			0.00	0	
ES33 On 03/08/2023 Bond Future			13.23182	71.50827	13.06887	72.20335			0.00	0	
ES33 On 02/11/2023 Bond Future			13.41821	69.22652	13.24802	69.93640			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.86093	69.40714	12.72274	70.13676			0.00	0	
ES42 On 02/02/2023 Bond Future			13.03547	70.70094	12.89123	71.44578			0.00	0	4,7
ES42 On 04/05/2023 Bond Future			13.19452	67.89111	13.04413	68.65186			0.00	0	
ES42 On 03/08/2023 Bond Future			13.34721	69.32482	13.19068	70.10183			0.00	0	
ES42 On 02/11/2023 Bond Future			13.50933	66.53010	13.34617	67.32361			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			164.88130	164.88130	164.99131	164.99131			63,973,944.40	388	1,1

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			166.25174	166.25174	166.36739	166.36739			86,450,904.80	520	6,08
I2025	On	04/05/2023	Bond Future			169.66994	169.66994	169.78941	169.78941			0.00	0	
I2025	On	03/08/2023	Bond Future			171.50398	171.50398	171.62486	171.62486			0.00	0	
I2025	On	02/11/2023	Bond Future			175.13472	175.13472	175.25830	175.25830			0.00	0	
Total I2025 Future												150,424,849.20	908	7,21
Total For I2025												150,424,849.20	908	7,21
I2029	On	03/11/2022	Bond Future			118.70239	118.70239	117.17148	117.17148			0.00	0	58
I2029	On	02/02/2023	Bond Future			120.91509	120.91509	119.35837	119.35837			0.00	0	1,38
I2029	On	04/05/2023	Bond Future			122.10813	122.10813	120.51993	120.51993			0.00	0	
I2029	On	03/08/2023	Bond Future			124.68282	124.68282	123.06157	123.06157			0.00	0	
I2029	On	02/11/2023	Bond Future			125.99504	125.99504	124.33799	124.33799			0.00	0	
Total I2029 Future												0.00	0	1,98
Total For I2029												0.00	0	1,98
I2033	On	03/11/2022	Bond Future			110.04987	110.04987	113.06733	113.06733			0.00	0	38
I2033	On	02/02/2023	Bond Future			112.10126	112.10126	115.17756	115.17756			0.00	0	7,21
I2033	On	04/05/2023	Bond Future			113.02273	113.02273	116.16298	116.16298			0.00	0	
I2033	On	03/08/2023	Bond Future			115.40586	115.40586	118.61260	118.61260			0.00	0	
I2033	On	02/11/2023	Bond Future			116.43033	116.43033	119.70355	119.70355			0.00	0	
Total I2033 Future												0.00	0	7,61
Total For I2033												0.00	0	7,61
I2038	On	03/11/2022	Bond Future			126.21637	126.21637	122.00814	122.00814			0.00	0	1,18
I2038	On	02/02/2023	Bond Future			126.65317	126.65317	122.36895	122.36895			0.00	0	3,98
I2038	On	04/05/2023	Bond Future			129.25776	129.25776	124.88651	124.88651			0.00	0	1,78
I2038	On	03/08/2023	Bond Future			130.02203	130.02203	125.55735	125.55735			0.00	0	
I2038	On	02/11/2023	Bond Future			132.77473	132.77473	128.21555	128.21555			0.00	0	
Total I2038 Future												0.00	0	6,88
Total For I2038												0.00	0	6,88
I2046	On	03/11/2022	Bond Future			106.70115	106.70115	106.19183	106.19183			0.00	0	2,38
I2046	On	02/02/2023	Bond Future			108.69021	108.69021	108.17385	108.17385			0.00	0	11,61
I2046	On	04/05/2023	Bond Future			108.89377	108.89377	108.36690	108.36690			0.00	0	5,61
I2046	On	03/08/2023	Bond Future			111.19036	111.19036	110.65270	110.65270			0.00	0	
I2046	On	02/11/2023	Bond Future			111.45868	111.45868	110.90744	110.90744			0.00	0	
Total I2046 Future												0.00	0	19,78
Total For I2046												0.00	0	19,78
I2050	On	03/11/2022	Bond Future			109.41118	109.41118	108.08734	108.08734			0.00	0	1,18
I2050	On	02/02/2023	Bond Future			109.31403	109.31403	107.96806	107.96806			0.00	0	9,21
I2050	On	04/05/2023	Bond Future			111.56172	111.56172	110.18906	110.18906			0.00	0	3,58
I2050	On	03/08/2023	Bond Future			111.73151	111.73151	110.32830	110.32830			0.00	0	

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			114.09696	114.09696	112.66430	112.66430			0.00	0	
Total I2050 Future												0.00	0	13,94
Total For I2050												0.00	0	13,94
R186	On	03/11/2022	Bond Future			9.07560	108.79987	8.95712	109.21269		5.86	98,463,882.35	905	26,04
R186	On	02/02/2023	Bond Future			9.20417	105.50031	9.07549	105.92322		6.36	597,659,256.15	5,665	77,67
R186	On	04/05/2023	Bond Future			9.28670	107.64558	9.14689	108.07808		5.71	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.35963	104.58507	9.20729	105.02697		5.36	0.00	0	
R186	On	02/11/2023	Bond Future			9.43873	106.77720	9.27196	107.22844		4.78	0.00	0	
Total R186 Future												696,123,138.50	6,570	115,85
R186	On	03/11/2022	Bond Future	8.54	Put			1,471.70000	1.47170	1,882,470	5.05	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			2.54000	0.00254	0,020	5.07	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,436.65000	1.43665	1,846,950	5.07	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			219.05000	0.21905	45,020	5.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			383.79000	0.38379	622,580	5.71	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Call			0.00000	0.00000	0,000	4.50	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Put			2,578.51000	2.57851	2,991,330	4.50	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1.67000	0.00167	0,010	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,506.86000	1.50686	1,918,020	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			2.06000	0.00206	0,010	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			472.99000	0.47299	374,320	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,965.80000	2.96580	3,290,040	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			480.66000	0.48066	380,590	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,939.54000	2.93954	3,262,380	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			465.58000	0.46558	367,970	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,992.33000	2.99233	3,317,630	6.30	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,128.84000	2.12884	2,532,370	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,121.68000	1.12168	1,092,310	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,110.36000	2.11036	2,513,490	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,134.38000	1.13438	1,104,600	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,091.69000	2.09169	2,494,410	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,108.77000	1.10877	1,079,800	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,315.33000	1.31533	1,540,110	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,840.93000	2.84093	2,622,800	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,305.96000	1.30596	1,529,730	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,860.52000	2.86052	2,641,370	5.63	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,297.01000	1.29701	1,519,760	5.63	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,821.75000	2.82175	2,604,630	5.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			1,966.73000	1.96673	2,442,160	4.73	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,692.98000	1.69298	2,152,420	4.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/11/2023	Bond Future	9.39	Call		2,001.74000	2.00174	2,008,880	4.85	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put		1,682.10000	1.68210	2,140,480	4.85	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call		2,017.94000	2.01794	2,024,020	4.86	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put		1,671.28000	1.67128	2,128,600	4.86	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call		1,635.15000	1.63515	1,659,340	4.73	0.00	0	1,77
R186	On	02/11/2023	Bond Future	10.42	Call		3,933.77000	3.93377	3,816,890	5.41	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put		877.12000	0.87712	1,211,480	5.41	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.38	Call		1,985.59000	1.98559	1,993,790	4.85	0.00	0	
Total R186 Option											0.00	0	12,00
Total For R186											696,123,138.50	6,570	127,94
R197	On	03/11/2022	Bond Future			332.89485	332.89485	333.41862	333.41862		1,997,369.10	6	9
R197	On	02/02/2023	Bond Future			330.19434	330.19434	330.73552	330.73552		59,434,981.20	180	72
R197	On	04/05/2023	Bond Future			336.98323	336.98323	337.53845	337.53845		0.00	0	
R197	On	03/08/2023	Bond Future			335.01554	335.01554	335.57581	335.57581		0.00	0	
R197	On	02/11/2023	Bond Future			342.10864	342.10864	342.68106	342.68106		0.00	0	
Total R197 Future											61,432,350.30	186	81
Total For R197											61,432,350.30	186	81
R202	On	03/11/2022	Bond Future			243.18344	243.18344	249.05518	249.05518		0.00	0	5,67
R202	On	02/02/2023	Bond Future			242.98610	242.98610	248.97300	248.97300		282,349,848.20	1,162	5,97
R202	On	04/05/2023	Bond Future			247.98152	247.98152	254.09351	254.09351		0.00	0	
R202	On	03/08/2023	Bond Future			248.39076	248.39076	254.62844	254.62844		0.00	0	
R202	On	02/11/2023	Bond Future			253.64944	253.64944	260.01923	260.01923		0.00	0	
Total R202 Future											282,349,848.20	1,162	11,50
Total For R202											282,349,848.20	1,162	11,50
R2023	On	03/11/2022	Bond Future			7.23062	101.62034	7.23673	101.61848	0.37	89,425,899.20	880	8,42
Total R2023 Future											89,425,899.20	880	8,42
R2023	On	03/11/2022	Bond Future	6.25	Call		0.00000	0.00000	0,000	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		301.88000	0.30188	300,020	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		0.00000	0.00000	0,000	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		298.82000	0.29882	296,960	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		0.00000	0.00000	0,000	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		295.75000	0.29575	293,890	0.24	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											89,425,899.20	880	8,42
R2030	On	03/11/2022	Bond Future			10.85608	88.09178	10.73290	88.64453	9.79	55,938,280.30	635	45,72
R2030	On	02/02/2023	Bond Future			11.02000	85.70633	10.89007	86.27129	10.77	111,761,054.32	1,304	90,60
R2030	On	04/05/2023	Bond Future			11.16182	87.45048	11.02501	88.02770	10.39	0.00	0	
R2030	On	03/08/2023	Bond Future			11.30621	85.26804	11.16194	85.85762	10.07	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
R2030 On 02/11/2023 Bond Future			11.44850	87.05548	11.29649	87.65753		7.97	0.00	0	
Total R2030 Future									167,699,334.62	1,939	136,41
R2030 On 03/11/2022 Bond Future	11.57	Call			3,670.32000	3.67032	3,116,490	12.02	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			1.20000	0.00120	0,120	12.02	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.09	Put			2,959.54000	2.95954	3,512,250	7.45	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			0.05000	0.00005	0,000	7.48	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,912.54000	2.91254	3,465,240	7.48	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			0.79000	0.00079	0,000	7.85	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			2,444.90000	2.44490	2,996,860	7.85	0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Call			0.00000	0.00000	0,000	6.54	0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			4,817.59000	4.81759	5,370,340	6.54	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			0.03000	0.00003	0,000	7.41	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,006.57000	3.00657	3,559,290	7.41	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			0.04000	0.00004	0,000	7.45	0.00	0	
R2030 On 02/02/2023 Bond Future	11.35	Put			1,102.74000	1.10274	1,286,280	11.10	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			500.41000	0.50041	389,590	10.38	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			4,546.91000	4.54691	5,001,050	10.38	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			508.08000	0.50808	395,870	10.37	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,471.12000	4.47112	4,922,190	10.37	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			371.48000	0.37148	285,280	10.53	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			5,302.75000	5.30275	5,781,510	10.53	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			389.68000	0.38968	299,950	10.50	0.00	0	38
R2030 On 02/02/2023 Bond Future	11.16	Put			1,381.85000	1.38185	1,600,950	10.92	0.00	0	38
R2030 On 02/02/2023 Bond Future	11.35	Call			3,081.54000	3.08154	2,700,120	11.10	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	9.94	Put			4,741.54000	4.74154	5,202,600	10.42	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			134.05000	0.13405	98,780	10.99	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			7,932.19000	7.93219	8,461,880	10.99	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			295.97000	0.29597	224,980	10.64	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,508.32000	4.50832	4,961,070	10.37	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			517.12000	0.51712	403,230	10.37	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			5,343.76000	5.34376	5,823,670	10.53	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			60.53000	0.06053	43,170	11.15	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			9,783.22000	9.78322	10,330,820	11.15	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			100.29000	0.10029	73,150	11.12	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			5,180.52000	5.18052	5,655,750	10.50	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			463.26000	0.46326	359,360	10.42	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			2,550.29000	2.55029	2,204,430	10.92	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			8,682.06000	8.68206	9,219,880	11.12	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			107.89000	0.10789	78,910	11.09	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 02/02/2023 Bond Future	9.08	Put			8,492.98000	8.49298	9,028,960	11.09		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			5,886.20000	5.88620	6,380,170	10.64		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			365.62000	0.36562	280,570	10.53		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			3,685.58000	3.68558	3,270,680	11.32		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			864.38000	0.86438	1,014,440	11.32		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			2,444.65000	2.44465	2,106,700	10.88		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,448.08000	1.44808	1,675,090	10.88		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Call			6,720.87000	6.72087	6,324,700	11.86		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			749.15000	0.74915	930,200	11.86		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.54	Call			1,591.50000	1.59150	1,431,180	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,678.07000	3.67807	4,094,970	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			1,776.03000	1.77603	1,607,740	10.15		0.00	0	38
R2030 On 04/05/2023 Bond Future	11.34	Call			3,279.67000	3.27967	3,031,090	10.69		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			1,958.02000	1.95802	2,286,660	10.69		0.00	0	18
R2030 On 04/05/2023 Bond Future	10.42	Call			1,404.83000	1.40483	1,258,360	10.05		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			4,017.51000	4.01751	4,448,260	10.05		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,559.38000	1.55938	1,400,220	10.08		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,098.81000	1.09881	1,334,990	11.38		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.53	Call			1,575.51000	1.57551	1,415,650	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,705.77000	3.70577	4,123,130	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			635.26000	0.63526	539,310	10.13		0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			6,627.49000	6.62749	7,108,760	10.13		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			716.47000	0.71647	609,510	10.07		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			3,383.80000	3.38380	3,792,730	10.15		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			904.84000	0.90484	773,090	9.95		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.00	Put			5,390.41000	5.39041	5,835,880	9.95		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			289.52000	0.28952	253,880	10.46		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			9,294.74000	9.29474	9,836,320	10.46		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			574.67000	0.57467	487,220	10.17		0.00	0	18
R2030 On 04/05/2023 Bond Future	10.52	Put			3,733.36000	3.73336	4,151,420	10.08		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			706.81000	0.70681	880,130	11.93		0.00	0	38
R2030 On 04/05/2023 Bond Future	11.62	Call			4,030.74000	4.03074	3,746,500	10.96		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,555.82000	1.55582	1,848,800	10.96		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			5,266.45000	5.26645	4,925,410	11.38		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			6,983.28000	6.98328	7,473,050	10.17		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			6,203.00000	6.20300	6,673,260	10.07		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			6,948.59000	6.94859	6,544,690	11.93		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			2,560.98000	2.56098	2,893,160	10.16		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			1,524.82000	1.52482	1,394,640	9.61		0.00	0	1,00
R2030 On 03/08/2023 Bond Future	10.65	Call			1,912.26000	1.91226	1,751,320	9.70		0.00	0	38

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2030	On	03/08/2023	Bond Future	10.65	Put		4,046.41000	4.04641	4,475,050	9.70	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,594.86000	2.59486	2,929,680	10.15	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		3,345.39000	3.34539	3,089,300	10.15	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,577.88000	2.57788	2,911,370	10.15	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,369.06000	3.36906	3,111,660	10.16	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,758.45000	6.75845	6,361,040	11.32	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,142.20000	1.14220	1,334,370	11.32	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	12.89	Call		7,674.83000	7.67483	7,250,560	11.61	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		938.70000	0.93870	1,104,010	11.61	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		3,321.78000	3.32178	3,067,020	10.15	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		4,725.49000	4.72549	5,184,890	9.61	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,736.37000	3.73637	4,156,840	7.67	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,780.75000	1.78075	1,600,860	7.66	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,784.87000	3.78487	4,207,030	7.66	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,797.55000	1.79755	1,616,650	7.67	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,760.73000	3.76073	4,181,880	7.67	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,814.11000	1.81411	1,632,530	7.67	0.00	0	
Total R2030 Option											0.00	0	21,45
Total For R2030											167,699,334.62	1,939	157,87
R2032	On	03/11/2022	Bond Future			11.35070	83.23204	11.22247	83.87598	12.08	45,860,854.04	551	111,98
R2032	On	02/02/2023	Bond Future			11.51361	84.76283	11.37927	85.42052	12.74	112,819,326.73	1,331	113,30
R2032	On	04/05/2023	Bond Future			11.65250	82.32434	11.51198	82.99613	13.11	0.00	0	66,36
R2032	On	03/08/2023	Bond Future			11.78801	84.04300	11.64107	84.72915	12.03	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.93138	81.64340	11.77762	82.34400	10.07	0.00	0	
Total R2032 Future											158,680,180.77	1,882	294,25
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,000	15.70	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put		10,450.02000	10.45002	11,093,960	15.70	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		0.12000	0.00012	0,000	14.69	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.66	Call		1.44000	0.00144	0,000	10.30	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put		146.81000	0.14681	182,030	12.63	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	10.21	Call		0.00000	0.00000	0,000	9.39	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put		9,569.67000	9.56967	10,213,610	14.65	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call		1,708.34000	1.70834	1,064,970	12.89	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put		76.76000	0.07676	77,330	12.89	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call		5,209.00000	5.20900	4,564,940	14.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		3,436.15000	3.43615	4,079,910	10.01	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call		0.00000	0.00000	0,000	11.42	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.66	Put		2,906.77000	2.90677	3,549,270	10.30	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		1.74000	0.00174	0,000	10.33	0.00	0	78

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	10.67	Put			2,854.25000	2.85425	3,496,450	10.33	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			1,284.83000	1.28483	676,110	12.63	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			0.00000	0.00000	0,000	9.74	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			5,602.50000	5.60250	6,246,440	9.74	0.00	0	11
R2032	On	03/11/2022	Bond Future	10.21	Put			5,327.78000	5.32778	5,971,720	9.39	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			0.03000	0.00003	0,000	9.81	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,810.03000	3.81003	4,453,940	9.81	0.00	0	41
R2032	On	03/11/2022	Bond Future	10.56	Call			0.18000	0.00018	0,000	10.01	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			0.00000	0.00000	0,000	15.35	0.00	0	41
R2032	On	03/11/2022	Bond Future	9.36	Put			10,155.35000	10.15535	10,799,290	15.35	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			0.00000	0.00000	0,000	14.65	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.92	Put			6,936.97000	6.93697	7,580,910	11.42	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			0.00000	0.00000	0,000	10.09	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			5,878.34000	5.87834	6,522,280	10.09	0.00	0	41
R2032	On	02/02/2023	Bond Future	10.40	Call			496.96000	0.49696	376,740	11.84	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,509.86000	5.50986	6,047,330	11.84	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			588.21000	0.58821	450,580	11.81	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,071.03000	5.07103	5,591,090	11.81	0.00	0	41
R2032	On	02/02/2023	Bond Future	10.67	Call			797.01000	0.79701	623,960	11.94	0.00	0	71
R2032	On	02/02/2023	Bond Future	10.22	Call			361.35000	0.36135	268,750	11.89	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			6,339.16000	6.33916	6,904,250	11.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			480.11000	0.48011	363,180	11.84	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,599.53000	5.59953	6,140,290	11.84	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			488.42000	0.48842	369,960	11.84	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			456.31000	0.45631	539,380	14.41	0.00	0	71
R2032	On	02/02/2023	Bond Future	9.47	Call			76.73000	0.07673	52,380	12.08	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			10,228.93000	10.22893	10,862,270	12.08	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			203.21000	0.20321	146,210	11.97	0.00	0	71
R2032	On	02/02/2023	Bond Future	9.92	Put			7,820.55000	7.82055	8,421,240	11.97	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			323.45000	0.32345	239,030	11.90	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			4,388.40000	4.38840	4,873,040	11.94	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,330.45000	1.33045	1,543,200	13.18	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			6,850.20000	6.85020	6,275,580	14.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			6,626.01000	6.62601	7,199,280	11.90	0.00	0	41
R2032	On	02/02/2023	Bond Future	9.31	Call			51.52000	0.05152	34,400	12.08	0.00	0	41
R2032	On	02/02/2023	Bond Future	9.31	Put			11,127.47000	11.12747	11,768,040	12.08	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,554.56000	5.55456	6,093,790	11.84	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,083.78000	3.08378	2,669,070	12.98	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,573.10000	1.57310	1,816,080	12.98	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,557.19000	3.55719	3,112,250	13.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2032	On	04/05/2023	Bond Future	13.43	Put			715.59000	0.71559	838,100	15.46	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			1,256.48000	1.25648	1,098,950	12.39	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			5,696.44000	5.69644	6,210,700	12.39	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,660.36000	1.66036	1,463,090	12.54	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			4,824.59000	4.82459	5,299,110	12.54	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,677.91000	1.67791	1,479,030	12.55	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,695.80000	1.69580	1,495,080	12.55	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,759.05000	4.75905	5,230,120	12.55	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,709.22000	2.70922	2,426,500	12.98	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put			3,395.47000	3.39547	3,784,540	12.98	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			9,285.55000	9.28555	8,736,270	15.46	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,791.63000	4.79163	5,264,540	12.55	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,188.67000	3.18867	3,576,930	12.04	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,770.79000	3.77079	3,471,410	12.05	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,168.33000	3.16833	3,555,100	12.05	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			4,120.51000	4.12051	3,801,750	12.17	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			2,916.51000	2.91651	3,283,900	12.17	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			3,718.21000	3.71821	3,421,830	12.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,208.82000	3.20882	3,598,590	12.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,744.61000	3.74461	3,446,720	12.04	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			2,039.64000	2.03964	1,828,170	9.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			4,648.41000	4.64841	5,137,540	9.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			2,058.49000	2.05849	1,845,180	9.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			4,619.52000	4.61952	5,106,810	9.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,077.13000	2.07713	1,862,290	9.67	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			4,590.45000	4.59045	5,076,210	9.67	0.00	0	
Total R2032 Option												0.00	0	24,46
Total For R2032												158,680,180.77	1,882	318,71
R2035	On	03/11/2022	Bond Future			11.73550	83.27520	11.59722	84.04924		13.88	87,438,960.00	1,050	19,42
R2035	On	02/02/2023	Bond Future			11.89811	84.80679	11.75365	85.59700		14.64	398,083,072.26	4,694	160,77
R2035	On	04/05/2023	Bond Future			12.03121	82.02553	11.88077	82.83255		15.22	0.00	0	
R2035	On	03/08/2023	Bond Future			12.16297	83.73772	12.00627	84.56184		14.11	0.00	0	
R2035	On	02/11/2023	Bond Future			12.30412	80.98615	12.14085	81.82762		12.07	0.00	0	
Total R2035 Future												485,522,032.26	5,744	180,15
R2035	On	03/11/2022	Bond Future	9.82	Call			0.00000	0.00000	0,000	16.45	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			15.54000	0.01554	0,120	13.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,651.08000	2.65108	3,409,700	13.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			17.38000	0.01738	0,150	13.31	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,593.99000	2.59399	3,350,800	13.31	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future	12.68	Call			5,790.75000	5.79075	5,016,660	15.89		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Call			2.30000	0.00230	0,000	13.07		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			3,528.70000	3.52870	4,300,440	13.07		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			5.20000	0.00520	0,010	13.16		0.00	0	97
R2035 On 03/11/2022 Bond Future	11.05	Put			3,173.67000	3.17367	3,942,520	13.16		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			13.86000	0.01386	0,090	13.28		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			6,092.49000	6.09249	6,866,530	12.85		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			10,951.03000	10.95103	11,725,070	16.45		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			0.00000	0.00000	0,000	13.67		0.00	0	97
R2035 On 03/11/2022 Bond Future	10.30	Put			7,799.68000	7.79968	8,573,720	13.67		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			0.00000	0.00000	0,000	12.85		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,708.38000	2.70838	3,468,650	13.28		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			0.05000	0.00005	0,000	15.89		0.00	0	97
R2035 On 02/02/2023 Bond Future	13.22	Put			499.86000	0.49986	619,910	16.91		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.88	Call			678.21000	0.67821	534,080	13.52		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			5,700.15000	5.70015	6,346,230	13.52		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			922.27000	0.92227	739,020	13.70		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			4,933.29000	4.93329	5,540,250	13.70		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			938.28000	0.93828	752,570	13.72		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			4,890.35000	4.89035	5,494,850	13.72		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			443.64000	0.44364	341,990	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			6,799.02000	6.79902	7,487,580	13.38		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			652.81000	0.65281	513,040	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			5,794.79000	5.79479	6,445,230	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			665.37000	0.66537	523,540	13.51		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			5,747.30000	5.74730	6,395,680	13.51		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			212.51000	0.21251	158,960	13.37		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			8,812.92000	8.81292	9,549,580	13.37		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			395.34000	0.39534	303,210	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			7,119.40000	7.11940	7,817,480	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			427.12000	0.42712	328,700	13.38		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			6,905.15000	6.90515	7,596,940	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			65.17000	0.06517	46,810	13.35		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			11,852.22000	11.85222	12,624,070	13.35		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			72.38000	0.07238	52,140	13.35		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			11,593.47000	11.59347	12,363,440	13.35		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			80.26000	0.08026	58,000	13.35		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.94	Call			3,098.19000	3.09819	2,675,550	14.94		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			2,080.89000	2.08089	2,448,460	14.94		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			3,228.49000	3.22849	2,795,350	15.00		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2035 On 02/02/2023 Bond Future	11.98	Put			1,995.20000	1.99520	2,352,270	15.00		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			8,035.03000	8.03503	7,364,870	16.91		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			11,336.43000	11.33643	12,104,380	13.35		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,839.90000	1.83990	1,627,460	14.35		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			922.25000	0.92225	805,140	14.16		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Put			1,330.84000	1.33084	1,570,700	16.86		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			1,761.19000	1.76119	1,556,190	14.31		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			5,734.22000	5.73422	6,336,240	14.31		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			1,820.03000	1.82003	1,609,460	14.34		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			5,619.86000	5.61986	6,216,310	14.34		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			8,282.80000	8.28280	8,972,710	14.16		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			5,582.11000	5.58211	6,176,690	14.35		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			335.78000	0.33578	290,210	14.15		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			12,447.75000	12.44775	13,209,200	14.15		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			738.15000	0.73815	642,600	14.15		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			9,207.71000	9.20771	9,919,180	14.15		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,859.91000	1.85991	1,645,590	14.36		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			5,544.55000	5.54455	6,137,250	14.36		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			5,321.58000	5.32158	4,868,960	15.85		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			2,276.39000	2.27639	2,630,790	15.85		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			7,937.16000	7.93716	7,370,000	16.86		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			3,981.31000	3.98131	3,702,780	14.11		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			4,014.54000	4.01454	4,560,130	14.11		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			3,924.94000	3.92494	3,649,640	14.09		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			4,064.28000	4.06428	4,613,100	14.09		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			3,953.23000	3.95323	3,676,160	14.10		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			4,039.49000	4.03949	4,586,540	14.10		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,965.75000	5.96575	6,623,340	11.45		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			2,115.41000	2.11541	1,929,920	11.45		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,929.87000	5.92987	6,585,850	11.45		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			2,076.64000	2.07664	1,894,360	11.44		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			6,002.08000	6.00208	6,661,270	11.44		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			2,095.82000	2.09582	1,911,940	11.45		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										485,522,032.26	5,744	193,34
R2037 On 03/11/2022 Bond Future			11.87983	79.33695	11.74144	80.11765		14.79		59,185,364.70	746	19,64
R2037 On 02/02/2023 Bond Future			12.03129	76.54008	11.88702	77.33705		16.50		81,591,725.28	1,066	128,93
R2037 On 04/05/2023 Bond Future			12.16471	78.09825	12.01468	78.91211		16.29		0.00	0	
R2037 On 03/08/2023 Bond Future			12.29949	75.47046	12.14335	76.30156		15.96		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2037	On	02/11/2023	Bond Future			12.42942	77.05276	12.26719	77.90132	12.97	0.00	0	
Total R2037 Future											140,777,089.98	1,812	148,56
R2037	On	03/11/2022	Bond Future	11.32	Call			25.97000	0.02597	0,240	14.06	0.00	0
R2037	On	03/11/2022	Bond Future	11.32	Put			2,477.24000	2.47724	3,232,210	14.06	0.00	0
R2037	On	03/11/2022	Bond Future	11.30	Call			20.96000	0.02096	0,160	14.02	0.00	0
R2037	On	03/11/2022	Bond Future	11.30	Put			2,591.38000	2.59138	3,351,280	14.02	0.00	0
R2037	On	03/11/2022	Bond Future	11.31	Call			23.35000	0.02335	0,200	14.04	0.00	0
R2037	On	03/11/2022	Bond Future	11.31	Put			2,534.16000	2.53416	3,291,710	14.04	0.00	0
R2037	On	02/02/2023	Bond Future	11.05	Put			5,608.95000	5.60895	6,251,630	15.14	0.00	0
R2037	On	02/02/2023	Bond Future	11.97	Put			2,330.75000	2.33075	2,726,020	16.45	0.00	0
R2037	On	02/02/2023	Bond Future	11.03	Call			705.60000	0.70560	555,770	15.12	0.00	0
R2037	On	02/02/2023	Bond Future	11.03	Put			5,703.95000	5.70395	6,351,090	15.12	0.00	0
R2037	On	02/02/2023	Bond Future	11.04	Call			719.02000	0.71902	566,910	15.13	0.00	0
R2037	On	02/02/2023	Bond Future	11.04	Put			5,656.33000	5.65633	6,301,190	15.13	0.00	0
R2037	On	02/02/2023	Bond Future	11.05	Call			732.61000	0.73261	578,320	15.14	0.00	0
R2037	On	02/02/2023	Bond Future	11.10	Call			803.06000	0.80306	637,330	15.20	0.00	0
R2037	On	02/02/2023	Bond Future	11.10	Put			5,375.53000	5.37553	6,006,770	15.20	0.00	0
R2037	On	02/02/2023	Bond Future	11.97	Call			2,790.65000	2.79065	2,388,950	16.45	0.00	0
R2037	On	04/05/2023	Bond Future	11.32	Put			5,805.19000	5.80519	6,407,280	15.46	0.00	0
R2037	On	04/05/2023	Bond Future	11.03	Call			1,336.29000	1.33629	1,173,830	15.18	0.00	0
R2037	On	04/05/2023	Bond Future	11.30	Call			1,823.56000	1.82356	1,615,310	15.44	0.00	0
R2037	On	04/05/2023	Bond Future	11.03	Put			7,012.05000	7.01205	7,663,450	15.18	0.00	0
R2037	On	04/05/2023	Bond Future	11.30	Put			5,883.22000	5.88322	6,488,830	15.44	0.00	0
R2037	On	04/05/2023	Bond Future	11.31	Call			1,843.30000	1.84330	1,633,410	15.45	0.00	0
R2037	On	04/05/2023	Bond Future	11.31	Put			5,844.00000	5.84400	6,447,970	15.45	0.00	0
R2037	On	04/05/2023	Bond Future	11.32	Call			1,863.39000	1.86339	1,651,620	15.46	0.00	0
R2037	On	04/05/2023	Bond Future	11.78	Call			2,935.32000	2.93532	2,634,550	15.99	0.00	0
R2037	On	04/05/2023	Bond Future	11.78	Put			4,234.55000	4.23455	4,747,640	15.99	0.00	0
R2037	On	04/05/2023	Bond Future	13.73	Call			9,627.04000	9.62704	9,006,340	18.85	0.00	0
R2037	On	04/05/2023	Bond Future	13.73	Put			1,041.68000	1.04168	1,234,840	18.85	0.00	0
R2037	On	03/08/2023	Bond Future	12.14	Put			4,072.45000	4.07245	4,602,300	15.83	0.00	0
R2037	On	03/08/2023	Bond Future	12.12	Call			3,997.51000	3.99751	3,699,830	15.80	0.00	0
R2037	On	03/08/2023	Bond Future	12.12	Put			4,122.97000	4.12297	4,656,390	15.80	0.00	0
R2037	On	03/08/2023	Bond Future	12.13	Call			4,025.95000	4.02595	3,726,490	15.82	0.00	0
R2037	On	03/08/2023	Bond Future	12.13	Put			4,097.64000	4.09764	4,629,280	15.82	0.00	0
R2037	On	03/08/2023	Bond Future	12.14	Call			4,054.47000	4.05447	3,753,220	15.83	0.00	0
R2037	On	02/11/2023	Bond Future	11.56	Call			2,232.98000	2.23298	2,016,000	12.39	0.00	0
R2037	On	02/11/2023	Bond Future	11.56	Put			6,102.14000	6.10214	6,733,720	12.39	0.00	0
R2037	On	02/11/2023	Bond Future	11.57	Call			2,253.12000	2.25312	2,034,460	12.40	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	02/11/2023	Bond Future	11.57	Put			6,065.57000	6.06557	6,695,470	12.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			2,212.95000	2.21295	1,997,650	12.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,138.88000	6.13888	6,772,140	12.39	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												140,777,089.98	1,812	151,05
R2040	On	03/11/2022	Bond Future			11.92946	81.19252	11.79099	82.03176		15.56	82,085,637.72	1,011	8,8
R2040	On	02/02/2023	Bond Future			12.07530	78.17949	11.93105	79.03603		17.40	80,368,515.72	1,028	119,3
R2040	On	04/05/2023	Bond Future			12.20347	79.77113	12.05357	80.64581		17.19	0.00	0	30
R2040	On	03/08/2023	Bond Future			12.33269	76.92786	12.17681	77.82106		16.92	0.00	0	
R2040	On	02/11/2023	Bond Future			12.45675	78.54078	12.29493	79.45277		14.30	0.00	0	
Total R2040 Future												162,454,153.44	2,039	128,46
R2040	On	03/11/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	18.24	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			11,489.80000	11.48980	12,329,040	18.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			88.66000	0.08866	3,620	15.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			1,899.02000	1.89902	2,653,220	15.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			1,455.82000	1.45582	710,980	16.05	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			194.44000	0.19444	288,840	16.05	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			31.23000	0.03123	0,440	14.91	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,542.87000	2.54287	3,351,320	14.91	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			34.62000	0.03462	0,540	14.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			2,482.12000	2.48212	3,287,280	14.93	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			0.00000	0.00000	0,000	14.35	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.70	Put			7,134.21000	7.13421	7,973,450	14.35	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			0.00000	0.00000	0,000	14.30	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			6,439.54000	6.43954	7,278,780	14.30	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			3.13000	0.00313	0,000	14.61	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.20	Put			3,748.61000	3.74861	4,584,720	14.61	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			4,267.85000	4.26785	3,426,810	17.05	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			2.77000	0.00277	0,970	17.05	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.60	Call			0.00000	0.00000	0,000	14.99	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	10.60	Put			7,837.59000	7.83759	8,676,830	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			11.42000	0.01142	0,060	14.76	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	11.30	Put			3,103.92000	3.10392	3,931,800	14.76	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			38.31000	0.03831	0,670	14.95	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			2,421.74000	2.42174	3,223,340	14.95	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			3,205.80000	3.20580	2,758,530	17.53	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			2,380.47000	2.38047	2,789,740	17.53	0.00	0	6
R2040	On	02/02/2023	Bond Future	10.96	Call			616.56000	0.61656	481,880	15.90	0.00	0	36
R2040	On	02/02/2023	Bond Future	11.11	Call			817.31000	0.81731	648,510	16.04	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040 On 02/02/2023 Bond Future	11.11	Put			5.987.21000	5.98721	6,674,950	16.04		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			117.02000	0.11702	85,330	15.86		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,936.36000	5.93636	6,621,590	16.06		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			944.46000	0.94446	755,530	16.15		0.00	0	6
R2040 On 02/02/2023 Bond Future	11.19	Put			5,587.63000	5.58763	6,255,240	16.15		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Put			11,593.50000	11.59350	12,416,190	15.86		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			583.94000	0.58394	455,180	15.90		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			6,958.03000	6.95803	7,685,810	15.90		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			6,788.10000	6.78810	7,509,960	15.90		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			802.35000	0.80235	635,920	16.03		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			6,038.46000	6.03846	6,728,570	16.03		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,991.04000	1.99104	2,351,730	17.84		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			3,917.96000	3.91796	3,414,020	17.90		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,928.51000	1.92851	2,281,110	17.90		0.00	0	3
R2040 On 02/02/2023 Bond Future	11.12	Call			832.58000	0.83258	661,270	16.06		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			11,806.78000	11.80678	12,631,630	15.86		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			126.01000	0.12601	92,160	15.86		0.00	0	3
R2040 On 02/02/2023 Bond Future	12.24	Call			3,807.64000	3.80764	3,311,790	17.84		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,930.99000	5.93099	6,618,670	16.43		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,234.17000	2.23417	2,037,930	16.48		0.00	0	4
R2040 On 04/05/2023 Bond Future	11.48	Put			5,728.92000	5.72892	6,407,360	16.48		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			965.03000	0.96503	843,800	15.99		0.00	0	4
R2040 On 04/05/2023 Bond Future	10.92	Put			8,358.05000	8.35805	9,084,030	15.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,075.28000	2.07528	1,891,890	16.41		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			6,013.22000	6.01322	6,704,510	16.41		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			454.00000	0.45400	393,390	15.97		0.00	0	3
R2040 On 04/05/2023 Bond Future	11.42	Put			5,971.99000	5.97199	6,661,590	16.42		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,120.06000	2.12006	1,933,060	16.43		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			8,951.84000	8.95184	8,394,400	19.47		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,369.41000	1.36941	1,686,650	19.47		0.00	0	4
R2040 On 04/05/2023 Bond Future	11.42	Call			2,097.60000	2.09760	1,912,520	16.42		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			12,900.99000	12.90099	13,715,060	15.97		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			9,409.26000	9.40926	10,162,710	15.99		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,210.63000	1.21063	1,061,930	15.99		0.00	0	3
R2040 On 04/05/2023 Bond Future	12.78	Call			6,332.72000	6.33272	5,897,720	18.42		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,234.33000	2.23433	2,674,010	18.42		0.00	0	3
R2040 On 03/08/2023 Bond Future	12.22	Put			4,309.57000	4.30957	4,849,450	16.88		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,589.60000	4.58960	4,234,390	16.89		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			4,282.99000	4.28299	4,820,980	16.89		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,527.57000	4.52757	4,176,150	16.87		0.00	0	

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	12.21	Put			4,336.02000	4.33602	4,877,800	16.87		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,558.68000	4.55868	4,205,360	16.88		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,623.00000	2.62300	2,351,170	13.70		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,802.52000	6.80252	7,442,680	13.70		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,645.42000	2.64542	2,371,760	13.71		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,763.21000	6.76321	7,401,540	13.71		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,600.99000	2.60099	2,330,970	13.70		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,842.32000	6.84232	7,484,290	13.70		0.00	0	
Total R2040 Option										0.00	0	11,15
Total For R2040										162,454,153.44	2,039	139,66
R2044 On 03/11/2022 Bond Future			11.88889	78.21906	11.75031	79.07459		16.41		49,356,226.86	631	29,13
R2044 On 02/02/2023 Bond Future			12.02555	75.27650	11.88130	76.14960		18.37		47,499,471.50	631	95,17
R2044 On 04/05/2023 Bond Future			12.14505	76.80910	11.99530	77.70060		18.17		0.00	0	
R2044 On 03/08/2023 Bond Future			12.26511	74.02922	12.10954	74.93960		17.97		0.00	0	
R2044 On 02/11/2023 Bond Future			12.37990	75.58137	12.21857	76.51089		16.65		0.00	0	
Total R2044 Future										96,855,698.36	1,262	124,30
R2044 On 03/11/2022 Bond Future	11.39	Call			51.63000	0.05163	0,940	15.72		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			0.00000	0.00000	0,000	15.82		0.00	0	1,64
R2044 On 03/11/2022 Bond Future	10.60	Put			7,770.46000	7.77046	8,625,990	15.82		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,233.43000	2.23343	3,028,000	15.76		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			20.29000	0.02029	0,130	15.56		0.00	0	1,64
R2044 On 03/11/2022 Bond Future	11.30	Put			2,915.19000	2.91519	3,750,560	15.56		0.00	0	
R2044 On 03/11/2022 Bond Future	10.10	Call			0.00000	0.00000	0,000	19.24		0.00	0	
R2044 On 03/11/2022 Bond Future	10.10	Put			11,560.51000	11.56051	12,416,040	19.24		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,353.50000	2.35350	3,158,340	15.72		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			56.79000	0.05679	1,140	15.74		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,293.22000	2.29322	3,093,100	15.74		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			0.01000	0.00001	0,000	15.10		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Put			6,328.25000	6.32825	7,183,770	15.10		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			62.35000	0.06235	1,390	15.76		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			944.36000	0.94436	754,490	16.98		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			5,711.96000	5.71196	6,395,190	16.98		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			961.38000	0.96138	768,930	16.99		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			5,611.08000	5.61108	6,289,020	17.01		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			1,049.59000	1.04959	843,640	17.06		0.00	0	1,30
R2044 On 02/02/2023 Bond Future	11.15	Put			5,661.38000	5.66138	6,342,030	16.99		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			5,413.00000	5.41300	6,080,150	17.06		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Call			2,839.84000	2.83984	2,420,880	18.18		0.00	0	1,30
R2044 On 02/02/2023 Bond Future	11.90	Put			2,725.69000	2.72569	3,179,830	18.18		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R2044	On	02/02/2023	Bond Future	12.00	Call		3,174.49000	3.17449	2,725,410	18.37	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		2,454.80000	2.45480	2,878,820	18.37	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call		978.59000	0.97859	783,430	17.01	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		3,915.78000	3.91578	4,429,810	18.17	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	11.41	Call		2,281.52000	2.28152	2,031,700	17.34	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,943.52000	5.94352	6,585,200	17.34	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,305.16000	2.30516	2,053,410	17.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,329.14000	2.32914	2,075,260	17.37	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,861.15000	5.86115	6,498,770	17.37	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,179.19000	3.17919	2,857,620	17.79	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,902.12000	5.90212	6,541,870	17.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		4,678.76000	4.67876	5,248,690	17.79	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	12.00	Call		3,944.03000	3.94403	3,566,560	18.17	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		4,778.66000	4.77866	4,346,750	18.57	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		3,272.89000	3.27289	3,732,480	18.57	0.00	0	1,50
R2044	On	03/08/2023	Bond Future	12.17	Put		4,345.14000	4.34514	4,972,870	18.22	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,638.01000	4.63801	4,358,490	18.19	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,399.43000	4.39943	5,030,290	18.19	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,669.55000	4.66955	4,388,600	18.20	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,372.20000	4.37220	5,001,630	18.20	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,701.18000	4.70118	4,418,530	18.22	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		3,068.75000	3.06875	2,923,520	16.00	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,012.03000	7.01203	7,796,320	16.00	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,021.27000	3.02127	2,879,430	15.98	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,091.64000	7.09164	7,879,320	15.98	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		3,044.96000	3.04496	2,901,570	15.99	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,051.74000	7.05174	7,837,870	15.99	0.00	0	
Total R2044 Option											0.00	0	19,60
Total For R2044											96,855,698.36	1,262	143,90
R2048	On	03/11/2022	Bond Future			11.80843	77.15769	11.66976	78.03651	16.99	196,752,109.50	2,550	84,10
R2048	On	02/02/2023	Bond Future			11.93756	78.61362	11.79329	79.51040	17.98	43,237,491.00	550	250,20
R2048	On	04/05/2023	Bond Future			12.04999	75.75085	11.90026	76.66653	18.82	0.00	0	10,90
R2048	On	03/08/2023	Bond Future			12.16343	77.29447	12.00796	78.22953	17.61	0.00	0	
R2048	On	02/11/2023	Bond Future			12.27352	74.49085	12.11228	75.44557	17.27	0.00	0	13,00
Total R2048 Future											239,989,600.50	3,100	358,30
R2048	On	03/11/2022	Bond Future	10.00	Call		0.00000	0.00000	0,000	20.62	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		12,163.81000	12.16381	13,042,630	20.62	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		0.00000	0.00000	0,000	16.37	0.00	0	80
R2048	On	03/11/2022	Bond Future	10.60	Put		7,430.00000	7.43000	8,308,820	16.37	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048 On 03/11/2022 Bond Future	10.70	Call			0.00000	0.00000	0,000	15.67		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			3,130.57000	3.13057	3,994,250	15.95		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			45.01000	0.04501	0,670	16.11		0.00	0	8,
R2048 On 03/11/2022 Bond Future	11.30	Put			2,478.71000	2.47871	3,313,190	16.11		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			49.70000	0.04970	0,830	16.13		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,415.80000	2.41580	3,245,750	16.13		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Put			6,683.09000	6.68309	7,561,910	15.67		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			54.81000	0.05481	1,020	16.15		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,353.41000	2.35341	3,178,440	16.15		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			1,630.18000	1.63018	819,190	17.30		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			180.80000	0.18080	248,630	17.30		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			15.21000	0.01521	0,070	15.95		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			256.71000	0.25671	194,320	16.42		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			9,987.46000	9.98746	10,821,850	16.42		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			849.28000	0.84928	709,910	16.77		0.00	0	2,54
R2048 On 02/02/2023 Bond Future	11.00	Put			6,137.52000	6.13752	6,894,930	16.77		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			950.27000	0.95027	796,730	16.85		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			5,816.22000	5.81622	6,559,460	16.85		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			967.84000	0.96784	811,800	16.86		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			5,763.77000	5.76377	6,504,510	16.86		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			985.61000	0.98561	827,180	16.87		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			5,711.64000	5.71164	6,449,990	16.87		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			1,021.78000	1.02178	858,290	16.90		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			5,608.31000	5.60831	6,341,600	16.90		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			2,510.37000	2.51037	2,190,440	17.89		0.00	0	2,54
R2048 On 02/02/2023 Bond Future	11.70	Put			3,100.44000	3.10044	3,677,290	17.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			2,337.84000	2.33784	2,079,800	17.88		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			6,014.85000	6.01485	6,672,490	17.88		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			2,362.45000	2.36245	2,102,180	17.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			5,972.28000	5.97228	6,627,690	17.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			2,387.20000	2.38720	2,124,710	17.90		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			5,929.94000	5.92994	6,583,130	17.90		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4,767.53000	4.76753	4,548,270	17.74		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,271.50000	4.27150	4,987,300	17.74		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4,800.46000	4.80046	4,579,390	17.75		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,244.37000	4.24437	4,958,360	17.75		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4,833.46000	4.83346	4,610,580	17.76		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,217.40000	4.21740	4,929,580	17.76		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			2,651.12000	2.65112	3,025,350	16.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,682.00000	6.68200	8,010,950	16.71		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	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Call		2,674.94000	2.67494	3,048,360	16.72	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,640.13000	6.64013	7,968,270	16.72	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,698.88000	2.69888	3,071,460	16.72	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,598.47000	6.59847	7,925,770	16.72	0.00	0	
Total R2048 Option											0.00	0	6,83
Total For R2048											239,989,600.50	3,100	365,15
R209	On	03/11/2022	Bond Future			11.73417	64.06687	11.59065	64.76674	15.65	201,810,640.50	3,150	14.4
R209	On	02/02/2023	Bond Future			11.87504	65.24521	11.72590	65.95941	16.57	9,786,781.50	150	24.56
R209	On	04/05/2023	Bond Future			11.99562	63.41878	11.84088	64.14809	17.19	95,128,170.00	1,500	5.95
R209	On	03/08/2023	Bond Future			12.11218	64.74277	11.95174	65.48747	15.98	0.00	0	
R209	On	02/11/2023	Bond Future			12.23348	62.94736	12.06705	63.70776	13.60	0.00	0	
Total R209 Future											306,725,592.00	4,800	44,92
R209	On	03/11/2022	Bond Future	9.25	Call			0.00000	0.00000	0,000	19.62	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			13,119.79000	13.11979	13,819,660	19.62	0	
R209	On	03/11/2022	Bond Future	9.50	Call			0.00000	0.00000	0,000	19.62	0	
R209	On	03/11/2022	Bond Future	9.50	Put			11,550.28000	11.55028	12,250,150	19.62	0	
R209	On	03/11/2022	Bond Future	10.50	Call			0.00000	0.00000	0,000	14.48	0	
R209	On	03/11/2022	Bond Future	10.50	Put			5,692.65000	5.69265	6,392,520	14.48	0	
R209	On	03/11/2022	Bond Future	10.90	Call			0.55000	0.00055	0,000	14.63	0	1,11
R209	On	03/11/2022	Bond Future	10.90	Put			3,525.93000	3.52593	4,225,250	14.63	0	
R209	On	03/11/2022	Bond Future	11.00	Call			2.46000	0.00246	0,000	14.76	0	
R209	On	03/11/2022	Bond Future	11.00	Put			3,000.76000	3.00076	3,698,170	14.76	0	5,00
R209	On	03/11/2022	Bond Future	11.01	Call			2.82000	0.00282	0,000	14.78	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,948.73000	2.94873	3,645,780	14.78	0	
R209	On	03/11/2022	Bond Future	11.02	Call			3.24000	0.00324	0,000	14.79	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,896.82000	2.89682	3,593,450	14.79	0	
R209	On	03/11/2022	Bond Future	11.03	Call			3.70000	0.00370	0,010	14.81	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,845.00000	2.84500	3,541,180	14.81	0	
R209	On	03/11/2022	Bond Future	10.00	Call			0.00000	0.00000	0,000	17.37	0	3,21
R209	On	03/11/2022	Bond Future	10.00	Put			8,540.01000	8.54001	9,239,880	17.37	0	6,00
R209	On	03/11/2022	Bond Future	11.50	Call			303.34000	0.30334	46,270	15.65	0	1,11
R209	On	03/11/2022	Bond Future	11.50	Put			751.05000	0.75105	1,193,850	15.65	0	
R209	On	03/11/2022	Bond Future	12.00	Call			2,004.20000	2.00420	1,309,020	16.62	0	
R209	On	03/11/2022	Bond Future	12.00	Put			36.42000	0.03642	41,110	16.62	0	3,21
R209	On	02/02/2023	Bond Future	10.79	Call			519.87000	0.51987	401,540	15.20	0	
R209	On	02/02/2023	Bond Future	10.79	Put			5,272.69000	5.27269	5,868,560	15.20	0	
R209	On	02/02/2023	Bond Future	10.80	Call			530.26000	0.53026	410,010	15.21	0	
R209	On	02/02/2023	Bond Future	10.80	Put			5,229.72000	5.22972	5,823,670	15.21	0	
R209	On	02/02/2023	Bond Future	10.78	Call			509.62000	0.50962	393,190	15.19	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		5,315.87000	5.31587	5,913,640	15.19	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,498.86000	1.49886	1,353,940	16.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,109.47000	5.10947	5,693,860	16.36	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,882.98000	4.88298	4,521,300	18.36	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,857.06000	1.85706	2,224,690	18.36	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.00	Call		1,321.41000	1.32141	1,192,560	16.25	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		10,045.99000	10.04599	10,720,180	15.98	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,500.09000	5.50009	6,100,550	16.25	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,465.58000	1.46558	1,323,570	16.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,178.98000	5.17898	5,766,280	16.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,482.17000	1.48217	1,338,620	16.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,144.14000	5.14414	5,729,900	16.35	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		384.06000	0.38406	328,940	15.98	0.00	0	8,50
R209	On	03/08/2023	Bond Future	11.94	Call		3,472.58000	3.47258	3,206,410	15.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,527.56000	3.52756	4,006,090	15.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,497.41000	3.49741	3,229,630	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,505.56000	3.50556	3,982,480	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,447.82000	3.44782	3,183,260	15.90	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,549.69000	3.54969	4,029,830	15.90	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,839.43000	1.83943	1,677,120	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,317.41000	5.31741	5,915,500	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,856.75000	1.85675	1,692,740	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,285.11000	5.28511	5,881,500	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,822.45000	1.82245	1,661,350	13.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,350.10000	5.35010	5,949,400	13.00	0.00	0	
Total R209 Option											0.00	0	53,70
Total For R209											306,725,592.00	4,800	98,70
R210	On	03/11/2022	Bond Future			222.00443	222.00443	223.11438	223.11438		0.00	0	10
R210	On	02/02/2023	Bond Future			226.14273	226.14273	227.27850	227.27850		0.00	0	30
R210	On	04/05/2023	Bond Future			227.71287	227.71287	228.87270	228.87270		0.00	0	
R210	On	03/08/2023	Bond Future			232.51458	232.51458	233.69965	233.69965		0.00	0	
R210	On	02/11/2023	Bond Future			234.27538	234.27538	235.48208	235.48208		0.00	0	
Total R210 Future											0.00	0	47
Total For R210											0.00	0	47
R213	On	03/11/2022	Bond Future			11.22108	78.87895	11.09291	79.46003	11.32	30,999,427.35	393	33,00
R213	On	02/02/2023	Bond Future			11.38952	80.32968	11.25498	80.92325	11.99	31,890,882.96	397	32,96
R213	On	04/05/2023	Bond Future			11.52555	78.40905	11.38471	79.01538	12.31	0.00	0	
R213	On	03/08/2023	Bond Future			11.66062	80.04538	11.51309	80.66467	11.25	0.00	0	
R213	On	02/11/2023	Bond Future			11.80870	78.16837	11.65404	78.80072	9.33	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R213 Future												62,890,310.31	790	65,96
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	14.20	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			9,636.59000	9.63659	10,217,670	14.20	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,336.05000	3.33605	3,917,130	8.83	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			0.00000	0.00000	0,000	8.87	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,288.01000	3.28801	3,869,090	8.87	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			0.00000	0.00000	0,000	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			5,287.74000	5.28774	5,868,820	7.43	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			0.00000	0.00000	0,000	8.05	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			4,255.76000	4.25576	4,836,840	8.05	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			0.00000	0.00000	0,000	8.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,984.89000	5.98489	6,565,970	8.55	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			0.00000	0.00000	0,000	8.83	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	13.72	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,320.32000	9.32032	9,901,400	13.72	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.00000	0.00000	0,000	8.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,384.13000	3.38413	3,965,210	8.79	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,240.00000	3.24000	3,821,080	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.00000	0.00000	0,000	7.43	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,141.10000	5.14110	5,632,020	11.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			523.91000	0.52391	402,110	11.37	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			4,671.95000	4.67195	5,143,720	11.37	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put			6,069.63000	6.06963	6,588,260	11.47	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			408.37000	0.40837	308,450	11.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,223.06000	5.22306	5,716,710	11.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			415.12000	0.41512	313,850	11.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,181.96000	5.18196	5,674,260	11.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			422.07000	0.42207	319,420	11.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put			4,373.16000	4.37316	4,831,020	11.41	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,733.64000	4.73364	4,257,550	13.15	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			684.63000	0.68463	802,110	13.15	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call			54.64000	0.05464	37,600	11.91	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,094.83000	10.09483	10,671,360	11.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			290.60000	0.29060	215,660	11.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			603.00000	0.60300	467,290	11.41	0.00	0	97
R213	On	04/05/2023	Bond Future	10.75	Call			1,469.79000	1.46979	1,310,790	11.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			4,278.92000	4.27892	4,726,250	11.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,439.06000	1.43906	1,282,840	11.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			4,338.79000	4.33879	4,788,900	11.77	0.00	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	10.74	Call			1,454.48000	1.45448	1,296,860	11.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,308.90000	4.30890	4,757,610	11.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			2,826.67000	2.82667	3,242,530	11.36	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			3,299.48000	3.29948	3,094,940	11.37	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			2,808.21000	2.80821	3,222,960	11.37	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			3,252.74000	3.25274	3,050,150	11.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			2,845.23000	2.84523	3,261,930	11.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			3,276.08000	3.27608	3,072,650	11.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			1,859.66000	1.85966	1,620,660	8.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			4,094.41000	4.09441	4,487,760	8.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			1,876.57000	1.87657	1,636,080	8.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			4,068.73000	4.06873	4,460,590	8.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			1,842.85000	1.84285	1,605,320	8.87	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			4,120.22000	4.12022	4,515,040	8.87	0.00	0	
Total R213 Option												0.00	0	5,28
Total For R213												62,890,310.31	790	71,24
R214	On	03/11/2022	Bond Future			11.79868	61.81315	11.66008	62.51958		17.00	16,071,419.00	260	15,3
R214	On	02/02/2023	Bond Future			11.93267	62.95000	11.78868	63.67089		18.01	16,367,000.00	260	71,3
R214	On	04/05/2023	Bond Future			12.04130	60.93006	11.89220	61.66615		18.79	0.00	0	
R214	On	03/08/2023	Bond Future			12.14754	62.20186	11.99316	62.95348		17.55	0.00	0	
R214	On	02/11/2023	Bond Future			12.25994	60.20491	12.10006	60.97237		16.09	0.00	0	
Total R214 Future												32,438,419.00	520	86,65
R214	On	03/11/2022	Bond Future	11.34	Call			58.25000	0.05825	1,430	16.19	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,740.10000	1.74010	2,389,710	16.19	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			63.78000	0.06378	1,730	16.21	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,692.00000	1.69200	2,336,380	16.21	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			69.72000	0.06972	2,080	16.23	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,644.37000	1.64437	2,283,160	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			4,555.48000	4.55548	5,145,400	16.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			816.16000	0.81616	683,150	16.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			4,514.45000	4.51445	5,102,330	16.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put			4,473.67000	4.47367	5,059,500	16.93	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			2,288.24000	2.28824	2,002,090	18.11	0.00	0	1,6
R214	On	02/02/2023	Bond Future	11.80	Put			2,231.07000	2.23107	2,665,810	18.11	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			787.47000	0.78747	658,430	16.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			4,596.74000	4.59674	5,188,590	16.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			801.73000	0.80173	670,760	16.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			830.76000	0.83076	695,700	16.93	0.00	0	1,6
R214	On	04/05/2023	Bond Future	11.38	Call			1,997.11000	1.99711	1,773,190	17.90	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/05/2023	Bond Future	11.38	Put			4,637.09000	4.63709	5,149,260	17.90	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,956.77000	1.95677	1,736,470	17.88	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			4,703.46000	4.70346	5,219,250	17.88	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,976.88000	1.97688	1,754,770	17.89	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			4,670.18000	4.67018	5,184,160	17.89	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			3,318.38000	3.31838	3,822,260	17.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			4,108.97000	4.10897	3,859,800	17.77	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			3,297.33000	3.29733	3,799,780	17.77	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			4,054.81000	4.05481	3,808,500	17.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			3,339.56000	3.33956	3,844,870	17.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			4,081.86000	4.08186	3,834,120	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			2,386.76000	2.38676	2,182,200	15.52	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			5,620.32000	5.62032	6,183,220	15.52	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			2,406.28000	2.40628	2,200,460	15.53	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			5,587.25000	5.58725	6,148,890	15.53	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			2,367.34000	2.36734	2,164,250	15.51	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			5,653.55000	5.65355	6,217,920	15.51	0.00	0	
Total R214 Option												0.00	0	3,20
Total For R214												32,438,419.00	520	89,85
Total for Bond												3,133,788,496.64	33,594	1,941,25
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			809.02800	809.02800	815.40700	815.40700				113,263,920.00	14	
GOVI On 02/02/2023 GOVI			823.87000	823.87000	830.42300	830.42300				115,341,800.00	14	8
GOVI On 04/05/2023 GOVI			840.59100	840.59100	847.29900	847.29900				0.00	0	
GOVI On 03/08/2023 GOVI			858.11200	858.11200	864.96800	864.96800				0.00	0	
GOVI On 02/11/2023 GOVI			876.08600	876.08600	883.08800	883.08800				0.00	0	
Total GOVI Future										228,605,720.00	28	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			50,030.00000	5.00300	113,820,000			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			50,130.00000	5.01300	113,920,000			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			50,230.00000	5.02300	114,020,000			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			203,970.00000	20.39700	269,500,000			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			204,070.00000	20.40700	269,600,000			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			204,170.00000	20.41700	269,700,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			55,810.00000	5.58100	122,890,000			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 Interr
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		55,610.00000	5.56100	122,690,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		55,710.00000	5.57100	122,790,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call		277,380.00000	27.73800	208,820,000		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		277,580.00000	27.75800	209,020,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		277,480.00000	27.74800	208,920,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		27,220.00000	2.72200	97,240,000		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		27,320.00000	2.73200	97,340,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		27,120.00000	2.71200	97,140,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											228,605,720.00	28	86
Total for GOVI											228,605,720.00	28	86
AL37	On	03/11/2022	Index Future			829.70300	829.70300	832.73100	832.73100		0.00	0	
AL37	On	02/02/2023	Index Future			844.92500	844.92500	848.06600	848.06600		0.00	0	
AL37	On	04/05/2023	Index Future			862.07300	862.07300	865.30000	865.30000		0.00	0	
AL37	On	03/08/2023	Index Future			880.04200	880.04200	883.34600	883.34600		0.00	0	
AL37	On	02/11/2023	Index Future			898.47500	898.47500	901.85000	901.85000		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/11/2022	Index Future			934.38200	934.38200	940.79400	940.79400		0.00	0	
AL7T	On	02/02/2023	Index Future			951.52400	951.52400	958.11800	958.11800		0.00	0	
AL7T	On	04/05/2023	Index Future			970.83600	970.83600	977.58900	977.58900		0.00	0	
AL7T	On	03/08/2023	Index Future			991.07200	991.07200	997.97600	997.97600		0.00	0	
AL7T	On	02/11/2023	Index Future			1,011.83100	1,011.83100	1,018.88200	1,018.88200		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/11/2022	Index Future			820.77300	820.77300	827.21700	827.21700		139,531,410.00	17	10
ALBI	On	02/02/2023	Index Future			835.83100	835.83100	842.45000	842.45000		133,732,960.00	16	10
ALBI	On	04/05/2023	Index Future			852.79400	852.79400	859.57000	859.57000		0.00	0	
ALBI	On	03/08/2023	Index Future			870.57000	870.57000	877.49600	877.49600		0.00	0	
ALBI	On	02/11/2023	Index Future			888.80500	888.80500	895.87800	895.87800		0.00	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										273,264,370.00	33	21
Total For ALBI										273,264,370.00	33	21
IGOV On 03/11/2022 Index Future			312.32000	312.32000	311.50100	311.50100				6,246,400.00	2	
IGOV On 02/02/2023 Index Future			318.12700	318.12700	317.31400	317.31400				6,362,540.00	2	68
IGOV On 04/05/2023 Index Future			324.66000	324.66000	323.83900	323.83900				0.00	0	
IGOV On 03/08/2023 Index Future			331.50200	331.50200	330.66600	330.66600				0.00	0	
IGOV On 02/11/2023 Index Future			338.51800	338.51800	337.66600	337.66600				0.00	0	
Total IGOV Future										12,608,940.00	4	71
Total For IGOV										12,608,940.00	4	71
Total for Index										285,873,310.00	37	93
JIBAR F On 16/11/2022 Jibar Future			6.50500	93.49500	6.50500	93.49500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			7.21500	92.78500	7.21500	92.78500				0.00	0	6
JIBAR F On 18/01/2023 Jibar Future			7.25000	92.75000	7.25000	92.75000				0.00	0	
JIBAR F On 15/02/2023 Jibar Future			7.66000	92.34000	7.66000	92.34000				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.69500	92.30500	7.69500	92.30500				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.79000	92.21000	7.79000	92.21000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.92000	92.08000	7.92000	92.08000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.99500	92.00500	7.99500	92.00500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			7.99500	92.00500	7.99500	92.00500				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			8.07000	91.93000	8.07000	91.93000				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.97000	92.03000	7.97000	92.03000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			8.03500	91.96500	8.03500	91.96500				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 :										3,648,267,526.64	33,659	1,943,45
ABCPI3 On 07/12/2023 Spot Bond			4.79800	328.68384	4.79800	328.62055				0.00	0	103,400,00
Total ABCPI3 SPOT										0.00	0	103,400,00
Total For ABCPI3										0.00	0	103,400,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.93552				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.80967				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.00500	102.23176	10.00500	102.20450				0.00	0	

Contract 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			12.30000	87.68430	12.30000	87.65571				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.30680				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.88109				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	99.84407				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.54151				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.51491				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.68133				0.00	0	600,000,0€
Total ABFN23 SPOT										0.00	0	600,000,0€
Total For ABFN23										0.00	0	600,000,0€
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.36979				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	102.86151				0.00	0	2,033,000,0€
Total ABFN26 SPOT										0.00	0	2,033,000,0€
Total For ABFN26										0.00	0	2,033,000,0€
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.61561				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	102.01524				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.12185				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.86263				0.00	9,200,000,000	9,200,000,000
Total ABFN32 SPOT										0.00	9,200,000,000	9,200,000,000
Total For ABFN32										0.00	9,200,000,000	9,200,000,000
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.08457				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.43406				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.48648				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.89411				0.00	0	1,000,000,000
Total ABFN37 SPOT										0.00	0	1,000,000,000
Total For ABFN37										0.00	0	1,000,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.99828				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.92142				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.52576				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.39830				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.40342				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.80537				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	101.30047				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.26181				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.74190				0.00	340,000,000	670,000,000
Total ABFN49 SPOT										0.00	340,000,000	670,000,000
Total For ABFN49										0.00	340,000,000	670,000,000
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.52752				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.59866				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.57753				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.48111				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.51989				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.55227				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.87908				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.89637				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.79592				0.00	0	

Contract 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	103.81177				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.07899				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.29498				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.82214				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.85880				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.04000	8.04000	8.04000	156.13652				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	52.92824	100.00000	52.80649				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.77000	3.77000	3.77000	163.75364				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.27000	4.27000	4.27000	214.52675				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	238.05219				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.81000	8.81000	8.81000	100.99840				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			8.92000	8.92000	8.92000	109.18612			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.34000	99.83938	7.34000	99.81934			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.16500	102.96288	9.16500	102.93781			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.33000	104.91323	9.33000	104.88724			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.78000	102.76582	7.78000	102.74415			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.49500	99.06733	9.49500	99.04195			0.00	0	1,310,000,00
Total ABS7 SPOT									0.00	0	1,310,000,00
Total For ABS7									0.00	0	1,310,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.91643	100.00000	13.88529			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.50000	329.69370	4.50000	329.63284			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.79500	11.79500	11.79500	102.08929			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.94317			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.91988			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.93776			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	100.93776				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	201.81646				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	205.44167				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.88061				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.31806				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.40934				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.62011				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.38055				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.60090				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.15253				0.00	0	200,000,00
Total AGL03 SPOT										0.00	0	200,000,00
Total For AGL03										0.00	0	200,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.15074				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	96.10593				0.00	0	

Contract 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	103.23270				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.68447				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.74734				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.86573				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.32307				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.33097				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.22000	97.65759	9.22000	97.63367				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.34305				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.38326				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.43339				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.30188				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	101.43847				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.33500	102.35298	9.33500	102.32760				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.56147				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.49743				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.57604				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.42713				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.93328				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.37158				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.49732				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.57591				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.12554				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.54102				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	101.61448				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.53661				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.50714				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.61518				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.57786				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.69697				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.18435				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.20000	101.77030	8.20000	101.74832				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04: On 29/05/2024 Spot Bond			10.05000	102.82140	10.05000	102.79401				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			13.16000	89.41108	13.16000	89.38012				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			6.45000	191.97037	6.45000	191.92480				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.87296				0.00	0	

Contract 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	100.20338				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.00401				0.00	1,200,000,000	600,000,000
Total APF14 SPOT										0.00	1,200,000,000	600,000,000
Total For APF14										0.00	1,200,000,000	600,000,000
APF16 On 07/08/2024 Spot Bond					0.00000	99.87280				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.69159				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.38000	253.43317	5.38000	253.38042				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.99000	219.00764	5.99000	218.95852				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.14000	205.56083	5.14000	205.51922				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.74000	110.78382	5.74000	110.75980				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.03135				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.99612				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.82521				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	101.64799				0.00	402,800,000	100,700,00
Total ASN278 SPOT										0.00	402,800,000	100,700,00
Total For ASN278										0.00	402,800,000	100,700,00
ASN27(On 20/08/2048 Spot Bond					0.00000	101.52101				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	101.49350				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.03555				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.86487				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.87360				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.58282				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.27500	5.27500	5.27500	110.85452				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.58500	5.58500	5.58500	103.19481				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.96937				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.07873				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	99.84332				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	100.39303				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.85000	109.35188	5.85000	109.32784				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.88522				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.44609				0.00	0	6,700,00
Total ASN346 SPOT										0.00	0	6,700,00
Total For ASN346										0.00	0	6,700,00
ASN35: On 20/06/2024 Spot Bond					0.00000	101.00841				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.85605				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.85605				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.31328				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.15351				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.99657				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.44298				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.90024				0.00	0	

Contract 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	100.95047				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.95047				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.06678				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.17512				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.39909				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.86425				0.00	403,600,000	100,900,000
Total ASN399 SPOT										0.00	403,600,000	100,900,000
Total For ASN399										0.00	403,600,000	100,900,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.84434				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.96092				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	101.14142				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.94522				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	100.77629				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.79503				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	101.00268				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.22759				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	100.89545				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.34184				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.34400				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.79500	9.79500	9.79500	102.22847				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.26000	11.26000	11.26000	101.29248				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.03978				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.04452				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.50100				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 Intere
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.10942				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	112.05700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.04500	11.04500	11.04500	100.98635				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.45237				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.87594				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.87594				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.85775				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.61500	98.00676	10.61500	97.97906				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.79500	97.61731	9.79500	97.59181				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.34500	96.52444	10.34500	96.49785				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.34500	96.52444	10.34500	96.49785				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.92000	102.60895	8.92000	102.58463				0.00	0	

Contract 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			10.87000	103.09488	10.87000	103.06523				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			10.82000	103.08244	10.82000	103.05293				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.32000	102.88250	10.32000	102.85437				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.32000	102.88250	10.32000	102.85437				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.74503				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.04311				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	99.11052				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.95500	102.45459	10.95500	102.42491				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.04500	101.17005	11.04500	101.98726				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.90500	102.28637	10.90500	102.25686				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	101.32080				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	100.20855				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.19350				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.90215				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.82110				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.98230				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.88475				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.03997				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.62000	102.21241	9.62000	102.18609				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.50473				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.36555				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.18527				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.20128				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	101.57517				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.10875				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.04965				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.93011				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.06653				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.88293				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.67315				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.75949				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.84536				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.58453				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.71506				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.94934				0.00	0	

Contract 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	101.02585				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	101.33087				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	99.94811				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	101.12875				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.52037				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.87249				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	101.37379				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	101.66936				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.77219				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.82055				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.98978				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	101.02468				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.58908				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.89722				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.86894				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.04272				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.04801				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.37326				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.04773				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.90828				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.91410				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.28449				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.84009				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	99.79393				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.77153				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.88138				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.24922				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.70529				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.06642				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.25198				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.04678				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.46564				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.87893				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.87915				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.89080				0.00	0	

Contract 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	96.65586				0.00	460,000,000	460,000,000
Total ASN747 SPOT										0.00	460,000,000	460,000,000
Total For ASN747										0.00	460,000,000	460,000,000
ASN74: On 31/10/2026 Spot Bond					0.00000	100.04463				0.00	0	0
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.08416				0.00	0	0
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.03305				0.00	0	0
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.04884	10.04884	10.04884	105.31502				0.00	0	0
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.24938				0.00	0	0
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.54000	10.54000	10.54000	102.18560				0.00	0	0
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.04914				0.00	0	0
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.04440				0.00	0	0
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.04447				0.00	0	0
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.08255				0.00	0	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	100.79181				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.70139				0.00	2,200,000,000	2,200,000,000
Total ASN818 SPOT										0.00	2,200,000,000	2,200,000,000
Total For ASN818										0.00	2,200,000,000	2,200,000,000
ASN82: On 02/04/2026 Spot Bond					0.00000	100.70371				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.49548				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.97425				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	91.34101				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.51786				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.60228				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.60104				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.49395				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.44031				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.44031				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	100.04926				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.93621				0.00	0	200,000,00
Total ASN837 SPOT										0.00	0	200,000,00
Total For ASN837										0.00	0	200,000,00
ASN83: On 21/04/2027 Spot Bond					0.00000	100.26614				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.26452				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.26452				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.20722				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.92525				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.04897				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.04870				0.00	0	

Contract 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	100.87925				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.90270				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.46571				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.34464				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	100.04456				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	102.78267				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	102.83672				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.09438				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.09438				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.94021				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	100.97855				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	100.97855				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.85663				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.83173				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	101.03066				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	101.01902				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN881 On 02/05/2023 Spot Bond					0.00000	100.02216				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	101.14940				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN886 On 18/04/2029 Spot Bond					0.00000	100.35421				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.85947				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	101.03672				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN889 On 31/01/2024 Spot Bond			11.49500	105.95516	11.49500	103.05498				0.00	0	
Total ASN889 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.00738				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.04181				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.86750				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.33292				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.19571				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.12669				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.10106				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.02943				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.04703				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.05592				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.07229				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.94664				0.00	0	

Contract 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	100.88757				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.75444				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	100.53487				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.12854				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.59160				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.04636				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.42626				0.00	3,800,000,000	1,900,000,000
Total ASN940 SPOT										0.00	3,800,000,000	1,900,000,000
Total For ASN940										0.00	3,800,000,000	1,900,000,000
ASN94: On 20/12/2027 Spot Bond					0.00000	100.36073				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.32403				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.21897				0.00	0	1,000,000,000
Total ASN944 SPOT										0.00	0	1,000,000,000
Total For ASN944										0.00	0	1,000,000,000
ASN94: On 20/06/2027 Spot Bond					0.00000	100.15833				0.00	0	599,000,000
Total ASN948 SPOT										0.00	0	599,000,000
Total For ASN948										0.00	0	599,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95(On 20/06/2027 Spot Bond					0.00000	100.78273				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.26322				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.75999				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.50500	99.13813	7.50500	99.11806				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.44208				0.00	0	300,000,00
Total BAW34 SPOT										0.00	0	300,000,00
Total For BAW34										0.00	0	300,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	102.16878				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.45355				0.00	0	500,000,00
Total BAW37 SPOT										0.00	0	500,000,00
Total For BAW37										0.00	0	500,000,00
BAW38 On 12/07/2027 Spot Bond					0.00000	100.76484				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.38130				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.60759				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.24500	12.24500	12.24500	100.90069				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.20076				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	101.07173				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.34851				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.23246				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	101.19180				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/12/2023 Spot Bond					0.00000	101.03374				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.01798				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.16222				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.48587				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.10311				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.14587				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.96821				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.98990				0.00	0	

Contract 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	100.96771				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.84729				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.95899				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.11100				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.03486				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.03397				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.00323				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.14461				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.34866				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.16709				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/06/2023 Spot Bond					0.00000	101.56286				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	101.14497				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	101.13636				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	101.14461				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.14497				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.35000	9.35000	9.35000	95.16090				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.87885				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.32252				0.00	0	200,000,00
Total BDX31 SPOT										0.00	0	200,000,00
Total For BDX31										0.00	0	200,000,00
BDX33 On 08/03/2023 Spot Bond					0.00000	101.14349				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.16663				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	95.69416				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.04054				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.75431				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	79.03308				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.06418				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.75266				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.97192				0.00	4,550,000,000	4,550,000,000
Total BID10 SPOT										0.00	4,550,000,000	4,550,000,000
Total For BID10										0.00	4,550,000,000	4,550,000,000
BID11 On 15/11/2023 Spot Bond			8.24000	105.80140	8.24000	105.77817				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.34501				0.00	200,000,000	200,000,000
Total BID13 SPOT										0.00	200,000,000	200,000,000
Total For BID13										0.00	200,000,000	200,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.37996				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.78281				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.80186				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.04777				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.52421				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.09400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	89.39800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	61.62200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	44.40100				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	99.84864				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	100.72115				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	101.41560				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	101.43796				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	101.35746				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.69525				0.00	0	100,000,00
Total BPPF23 SPOT										0.00	0	100,000,00
Total For BPPF23										0.00	0	100,000,00
BPPF2:On 12/10/2023 Spot Bond					0.00000	100.59392				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF29 On 03/11/2022 Spot Bond					0.00000	99.97960				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	99.97907				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF32 On 24/08/2024 Spot Bond					0.00000	101.52604				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF33 On 03/11/2022 Spot Bond					0.00000	99.98082				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ23 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	
BWZJ24 On 29/03/2024 Spot Bond					0.00000	100.79309				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ25 On 11/02/2025 Spot Bond					0.00000	100.20659				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.90295				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	99.81757				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.84500	106.79836	8.84500	106.77311				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.14500	108.16229	9.14500	108.13586		914,500,000,000.00		100,000,000	100,000,00	
Total CCT02 SPOT								914,500,000,000.00		100,000,000	100,000,00	
Total For CCT02								914,500,000,000.00		100,000,000	100,000,00	
CCT03 On 15/03/2025 Spot Bond			9.69500	104.51557	9.69500	104.48824		3,878,000,000,000.00		400,000,000	200,000,00	
Total CCT03 SPOT								3,878,000,000,000.00		400,000,000	200,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CCT03									3,878,000,000.00	400,000,000	200,000,000
CCT04 On 17/07/2027 Spot Bond			10.73500	10.73500	10.73500	100.90666			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.97151			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.68335			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.78037			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.25678			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.26858			0.00	0	
Total CGR51 SPOT									0.00	0	
Total For CGR51									0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.96980			0.00	0	
Total CGR52 SPOT									0.00	0	
Total For CGR52									0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.18510	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	100.88940			0.00	0	
Total CLN345 SPOT									0.00	0	
Total For CLN345									0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.25500	102.90105	9.25500	102.87534			11,811,575,286.000.00	1,276,237,200	319,059,300
Total CLN362 SPOT									11,811,575,286.000.00	1,276,237,200	319,059,300
Total For CLN362									11,811,575,286.000.00	1,276,237,200	319,059,300
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	106.99205	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	99.86301				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 20/03/2024 Spot Bond					0.00000	103.76699				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			11.33500	100.27924	11.33500	100.24871				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	111.08619	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	101.70361				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.69282				0.00	43,500,000	43,500,000
Total CLN399 SPOT										0.00	43,500,000	43,500,000
Total For CLN399										0.00	43,500,000	43,500,000
CLN399 On 31/01/2025 Spot Bond			6.47000	154.60249	6.47000	154.56601				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.58000	147.87208	8.58000	147.82901				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond					0.00000	101.78166				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN496 On 04/09/2024 Spot Bond			8.90000	103.58543	8.90000	103.56051				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.61659				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.54780				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.18260				0.00	55,477,700	55,477,700
Total CLN504 SPOT										0.00	55,477,700	55,477,700
Total For CLN504										0.00	55,477,700	55,477,700
CLN507 On 20/12/2022 Spot Bond					0.00000	101.02134				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.97766				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.99573				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond			10.41000	99.55142	10.41000	99.90468				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.53302				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.02492				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.31533				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	101.00494				0.00	0	
Total CLN524 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.42362				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.27214				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.25453				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.54554				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.02492				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.93200				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.35535				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.57500	102.48729	10.57500	102.45859				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.92981				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.17651				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.41628				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	149.18400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.54097				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.04500	101.90805	10.04500	101.88092				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.09500	100.90219	10.09500	100.87474				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.18500	99.69424	10.18500	99.66732				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.23500	10.23500	10.23500	310.92197				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	101.73641				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.73508				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.48122				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.44846				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	138.27500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	99.79551				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.54500	98.77869	10.54500	98.75522				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.04500	100.05154	10.04500	100.02489				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	100.10256				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	101.51867				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	101.75096				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	101.20305				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	99.80398				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57(On 12/11/2025 Spot Bond			10.27500	99.01169	10.27500	98.98474				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	99.72546				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	99.80326				0.00	0	
Total CLN574 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.96992				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.00177				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.34504				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.72721				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	99.82289				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.08253				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.34829				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	101.54450				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.31244				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	104.53327				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.88694				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	102.92210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.77041				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.89000	153.61706	4.89000	123.28821				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.78551				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.93853				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.46214				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.51500	9.51500	9.51500	103.37098				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.69885				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.96949				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.88694				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.88694				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.64500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			9.10000	9.10000	9.10000	101.52566				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.89641				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.87394				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.09496				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.37760				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.48544				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.67500	99.94441	9.67500	99.91911				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.19711				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.22268				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.13657				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	

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 CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.48904				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	102.46015				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.02469				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.29939				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.02206				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.47360				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 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	100.17866				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.55000	102.73617	7.55000	102.71529				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.73690				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.51913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.22000	59.84417	13.22000	78.97295				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.41792				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.74500	98.99450	10.74500	98.96634				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.73076				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.43240				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.63426				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.76779				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.21099				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.43831				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.72462				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.85244				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64(On 19/08/2025 Spot Bond					0.00000	101.84739				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.34666				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	101.44420				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.87375				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2024 Spot Bond					0.00000	100.21297				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.87494				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	101.84464				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	101.29570				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	101.72462				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	101.45838				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	101.72462				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	93.91500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.01923				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.92174				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.35144				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.72500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.19300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	117.45500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	143.01200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.48762				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.78248				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.99467				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.92411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.19581				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.38796				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.86785				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.18196	158.89885	5.18196	129.10677				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.18196	158.89885	5.18196	129.10761				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.89853				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.98035				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.86016				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.34772				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.79097				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.06801				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68: On 21/06/2023 Spot Bond					0.00000	100.83071				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.84895				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	101.92238				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	100.97394				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	100.97372				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	103.25494				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 26/09/2023 Spot Bond					0.00000	100.85935				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	100.87744				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	102.03078				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	86.20564				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69: On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.69984				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	105.11042				0.00	0	
Total CLN699 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.18636				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.58692				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.58363				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	102.05757				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.76555				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	102.02125				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.63808				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.86115				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.17011				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.41207				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.91031				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.54033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.86570				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.86570				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.86570				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	82.21284				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.92088				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	81.21395				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	81.53509				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.14321				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	82.24250				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.80993				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.80993				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	100.80993				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.82131				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.82131				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.82131				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	84.73102				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	85.76466				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	86.40037				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.87720				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.93475				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	95.52624				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.25260				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.51430				0.00	0	
Total CLN738 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	108.46500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.24217				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.70415				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.90715				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.90714				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 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	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.29408				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.52107				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.87738				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.04860				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.99023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.66239				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	101.87342				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.29701				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	100.90512				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.86978				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.15593				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.72921				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.21851				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.94902				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.87342				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.99806				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	105.53414				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.44334				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.60923				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.08260				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.45854				0.00	0	
Total CLN773 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.05015				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.65000	7.65000	7.65000	118.91508				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.37997				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.61991				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.04361				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.04387				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	102.13722				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.04883				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.04518				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.04575				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.85662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.78612				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.85662				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.72103				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.55370				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.04900				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	100.04900				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.04448				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.04900				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.85669				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.04900				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN798 On 31/01/2024 Spot Bond					0.00000	100.04915				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.04895				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.04895				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.47421				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.49738				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.04403				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.33470				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.04935				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.48293				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.04570				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.81461				0.00	0	
Total CLN809 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.35000	95.18480	9.35000	95.16090				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.82017				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN81 On 21/07/2025 Spot Bond					0.00000	100.29775				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.04900				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81 On 31/07/2025 Spot Bond					0.00000	100.04922				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	100.04935				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81 On 31/01/2030 Spot Bond					0.00000	100.04364				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.04900				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.04922				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.85669				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.04922				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.04922				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.04888				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.04922				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.41637				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.04900				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	102.61097				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.16892				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.04888				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.88000	9.88000	9.88000	98.87177				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.46556				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN835 On 31/08/2026 Spot Bond					0.00000	101.46571				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.46572				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.46563				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.85669				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.87109				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.81116				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 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	
CLN842 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	
CLN843 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	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.11357				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.96350				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	99.96456				0.00	0	
Total CLN846 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.85669				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.85669				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.85633				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.05269				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.05812				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.87925				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.92820				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.00156				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.02484				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.05750				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	99.78658				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	84.21586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	100.04922				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.93752				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.86759				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86(On 09/03/2028 Spot Bond					0.00000	101.09877				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	106.82856				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86(On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.05400				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86(On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	95.48700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86(On 31/01/2025 Spot Bond					0.00000	100.05451				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86(On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.07785				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86(On 15/07/2029 Spot Bond					0.00000	100.04274				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	100.04312				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87 On 31/07/2027 Spot Bond					0.00000	100.04286				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.58623				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87 On 31/08/2025 Spot Bond					0.00000	101.46556				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	100.89673				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.06218				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.06218				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87 On 24/04/2023 Spot Bond					0.00000	100.17715				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87 On 31/01/2030 Spot Bond					0.00000	100.04248				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87 On 02/04/2026 Spot Bond					0.00000	100.69885				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	100.69479				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.22982				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.04233				0.00	0	
Total CLN882 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.99101				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.77919				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.77919				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.59971				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.74924				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.63000	5.63000	5.63000	122.15618				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.89825				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.82579				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.04922				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.73088				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.76445				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.70537				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.59927				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	65.01996				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	64.52703				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.97500	11.97500	11.97500	104.89803				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	100.19881				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.87000	106.31578	9.87000	106.28779				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.33500	104.51231	11.33500	104.48082				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.96000	102.95122	10.96000	102.92121				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT01 On 03/04/2023 Spot Bond			9.33500	100.66735	9.33500	100.64257				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.10500	89.82704	13.10500	89.79572				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.69500	94.89952	11.69500	94.87005				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.19208				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.42071				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.53994				0.00	0	1,000,000,00
Total DSY02 SPOT										0.00	0	1,000,000,00
Total For DSY02										0.00	0	1,000,000,00
DSY03 On 21/11/2024 Spot Bond			10.44500	10.44500	10.44500	104.70461				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.34559				0.00	0	500,000,00
Total DSY04 SPOT										0.00	0	500,000,00
Total For DSY04										0.00	0	500,000,00
DSY05 On 21/08/2023 Spot Bond					0.00000	101.70605				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.91960				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.45796				0.00	200,000,000	100,000,00
Total DSY07 SPOT										0.00	200,000,000	100,000,00
Total For DSY07										0.00	200,000,000	100,000,00
DTF001 On 28/06/2023 Spot Bond					0.00000	100.79615				0.00	0	
Total DTF001 SPOT										0.00	0	

Contract 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 DTF001									0.00	0	
DTF001 On 28/06/2025 Spot Bond					0.00000	100.73013			0.00	0	
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DTF002 On 14/09/2023 Spot Bond					0.00000	100.83591			0.00	0	
Total DTF003 SPOT									0.00	0	
Total For DTF003									0.00	0	
DTF003 On 14/09/2025 Spot Bond					0.00000	100.85710			0.00	0	
Total DTF004 SPOT									0.00	0	
Total For DTF004									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.85000	102.44422	7.85000	102.42274			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	79.67775	100.00000	79.51245			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	79.67775	100.00000	79.51245			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.44000	102.29763	9.44000	102.27199			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.99967	9.69000	101.97344			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.99967	9.69000	101.97344			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.64500	98.23203	10.64500	98.20435			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			12.08000	93.52362	12.08000	93.49381			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.08308	10.10000	102.05575			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.08308	10.10000	102.05575			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	99.29077			0.00	0	
Total DVF24 SPOT									0.00	0	

Contract 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 DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.85812				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.41384				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.74227				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.00210				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.08032				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.53398				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.03982				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.44216				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.04121				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.46735				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.08373				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.71238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.08036				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.81000	102.78645	8.81000	102.76197				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.64000	115.87830	5.64000	115.85320				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.74000	98.81972	5.74000	98.79829				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.49572	2.25000	148.47733				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.53000	155.72741	4.53000	155.69832				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.49500	142.82118	4.49500	142.79494				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.50000	137.59584	4.50000	137.57054				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.46000	119.24398	5.46000	119.21891				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.71000	101.47819	5.71000	101.45627				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	148.49572	2.25000	148.47733				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN001 On 06/06/2024 Spot Bond					0.00000	170.58833				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	167.82040				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	157.07219				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	130.42817				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	129.52350				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	126.20721				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	117.32299				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	112.90380				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	114.69947				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	94.93401				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	93.89280				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	101.82429				0.00	0	
Total ELN017 SPOT										0.00	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 ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	104.69165				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	104.39838				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	102.88397				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.75500	99.01862	10.75500	98.99043				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.98000	12.98000	12.98000	95.97839				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.03000	13.03000	13.03000	94.35022				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.84500	10.84500	10.84500	102.90486				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.84500	10.84500	10.84500	102.57746				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.96000	12.96000	12.96000	97.82934				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.22000	12.22000	12.22000	99.59529				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.46000	15.46000	15.46000	93.18344				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 04/06/2023 Spot Bond					0.00000	101.52270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.07560				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.97620				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.89495				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.26656				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.35610				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.12880				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.95601				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.98592				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.83575				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.89618				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.58812				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00 On 16/04/2025 Spot Bond					0.00000	100.61391				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.99302				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.04319				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.79828				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.51098				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	99.82113				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	99.93505				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.58956				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.65282				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.62109				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.68436				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.62137				0.00	0	
Total ERS3C9 SPOT										0.00	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 ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.54752				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.61077				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.50000	103.23927	7.50000	103.21843				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	102.66541	10.00000	102.63793				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.76500	95.23073	9.76500	95.20579				0.00	0	2,519,079,20
Total ES26 SPOT										0.00	0	2,519,079,20
Total For ES26										0.00	0	2,519,079,20
ES26/R On 02/04/2026 Spot Bond			7.85000	100.67921	7.85000	100.65791				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.66500	70.95157	12.52000	71.59067		50,660,000,000,000.00		4,000,000,000	31,510,500,00	
Total ES33 SPOT								50,660,000,000,000.00		4,000,000,000	31,510,500,00	
Total For ES33								50,660,000,000,000.00		4,000,000,000	31,510,500,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.00160	7.50000	100.98106				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.85000	69.34565	12.71000	70.06221				0.00	0	3,640,000,00
Total ES42 SPOT										0.00	0	3,640,000,00
Total For ES42										0.00	0	3,640,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.20603	8.50000	100.18312				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.95000	11.95000	11.95000	101.00737				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.48000	14.48000	14.48000	96.05678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.09337				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.89495				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.43840				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.63709				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.04320				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.25484				0.00	0	500,000,00
Total FIFB19 SPOT										0.00	0	500,000,00
Total For FIFB19										0.00	0	500,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.21095				0.00	0	300,000,00
Total FIFG01 SPOT										0.00	0	300,000,00
Total For FIFG01										0.00	0	300,000,00
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.88441				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.45566				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.53434				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.55402				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.65994				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.06273				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.74487				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.14814				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.42500	106.52434	9.42500	106.49755				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.54631				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.83579				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.34500	96.87981	9.34500	96.85550				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.16744				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.81883				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.83295				0.00	0	
Total FRB33 SPOT										0.00	0	

Contract 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 FRB33										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.52000	329.62578	4.52000	329.56476				0.00	0	1,810,000,00
Total FRBI23 SPOT										0.00	0	1,810,000,00
Total For FRBI23										0.00	0	1,810,000,00
FRBI25 On 31/01/2025 Spot Bond			3.79500	3.79500	3.79500	163.66549				0.00	0	206,500,00
Total FRBI25 SPOT										0.00	0	206,500,00
Total For FRBI25										0.00	0	206,500,00
FRBI28 On 31/03/2028 Spot Bond			4.19000	215.41556	4.19000	215.37748				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.22000	5.22000	5.22000	111.21224				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.34500	5.34500	5.34500	231.57303				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.85000	92.25348	5.85000	92.23305				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.80000	93.58375	5.80000	93.56332				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.83000	8.83000	8.83000	84.40631				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.89000	8.89000	8.89000	83.48365				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.07000	5.07000	5.07000	159.24757				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC187 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.68292				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.48646				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.14008				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.98400	9.98400	9.98400	102.30152				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.44822				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.94941				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.25000	6.25000	6.25000	122.13808				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.16532				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.85584				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.08000	6.08000	6.08000	119.95104				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.85261				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 14/05/2024 Spot Bond					0.00000	101.66049				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.68208				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.33180				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	100.81615				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.39868				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.50018				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.33887				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.30446				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.36603				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.83855				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.93528				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.00759				0.00	0	
Total FRC313 SPOT										0.00	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 FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	97.37563				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.01907				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.04465				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.92596				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.00731				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.12030				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.94322				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.66641				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.09862				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.27632				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	99.89543				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.68655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	101.01946				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.31953				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.68398				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.15643				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.85447				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	101.06765				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.47107				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.28357				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.08262				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.12215				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.38017				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 02/05/2023 Spot Bond					0.00000	100.20607				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.23208				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	100.12572				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.10477				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.10401				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.88449				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.15048				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.04549				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.75200				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.89922				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.00178				0.00	0	
Total FRC364 SPOT										0.00	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 FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.35413				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	91.60868				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.45903				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.32814				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.49106				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.19409				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.19344				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.98990				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.34048				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.56211				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.39919				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.86405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.08197				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.95493				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.52892				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.52892				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.50570				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.50570				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.44230				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.04927				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.19925				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.77742				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.93080				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 27/03/2024 Spot Bond					0.00000	100.94209				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.04924				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.27132				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.61500	14.61500	14.61500	98.27865				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.28680				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.30582				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.36452				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.31500	11.31500	11.31500	100.31704				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.26309				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.27699				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.31500	13.31500	13.31500	104.88543				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.31000	11.31000	11.31000	102.47137				0.00	0	
Total FRC405 SPOT										0.00	0	

Contract 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 FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.74663				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.51227				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.17947				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.50500	11.50500	11.50500	100.35313				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.04927				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.05300				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.61919				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.05477				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.57680				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.55179				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	97.13241				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	100.05299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.61242				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.05436				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	100.04927				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	101.05812				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.07750				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.07750				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.50039				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.04916				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.85860				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.90308				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	100.97287				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC429 On 31/10/2027 Spot Bond					0.00000	100.04934				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC430 On 31/10/2026 Spot Bond					0.00000	100.05272				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC431 On 31/08/2027 Spot Bond					0.00000	101.60651				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC432 On 31/10/2026 Spot Bond					0.00000	100.04920				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	101.58268				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC434 On 31/08/2027 Spot Bond					0.00000	101.67514				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC435 On 20/11/2026 Spot Bond					0.00000	101.31324				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC436 On 21/06/2027 Spot Bond					0.00000	100.96264				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC437 On 31/01/2030 Spot Bond			10.20000	10.20000	10.20000	101.51621				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.68885				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC439 On 31/08/2027 Spot Bond					0.00000	100.69891				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC440 On 31/07/2025 Spot Bond					0.00000	100.05315				0.00	0	
Total FRC440 SPOT										0.00	0	

Contract 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 FRC440										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.22398				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.22398				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44 On 20/12/2027 Spot Bond					0.00000	100.33389				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	100.25126				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	100.11770				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.08000	107.99231	5.08000	107.97054				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.59000	112.77297	5.59000	112.74895				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.39090				0.00	2,287,000,000	2,188,500,000
Total FRJ23 SPOT										0.00	2,287,000,000	2,188,500,000
Total For FRJ23										0.00	2,287,000,000	2,188,500,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.89415				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.99215				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.99288				0.00	900,000,000	450,000,000
Total FRJ26 SPOT										0.00	900,000,000	450,000,000
Total For FRJ26										0.00	900,000,000	450,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.34696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27 On 20/04/2027 Spot Bond					0.00000	100.68946				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.43140				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.23036				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2029 Spot Bond					0.00000	100.22908				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.78609				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.83800	4.83800	4.83800	103.86527				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.56000	5.56000	5.56000	113.15192				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.91833				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.70000	111.31011	5.70000	111.28610				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.36000	231.31785	5.36000	231.26982				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.84000	109.48114	5.84000	109.45711				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			5.36000	5.36000	5.36000	231.26982				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.97000	159.62003	4.97000	159.58868				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	114.15715	3.70500	114.13856				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.64000	112.10519	5.64000	112.08118				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.48000	228.90973	5.48000	228.86147				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.53000	227.91528	5.53000	227.86695				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.15000	162.44864	4.15000	162.42027				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.56000	227.32112	5.56000	227.27272				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.84000	109.48114	5.84000	109.45711				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.63000	210.78554	4.63000	210.74577				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.59000	100.27828	6.59000	100.25429				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.84000	208.61599	4.84000	208.57545				0.00	0	
Total FRS129 SPOT										0.00	0	

Contract 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 FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.90000	208.00081	4.90000	207.96006				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.07000	217.50193	6.07000	217.45266				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.54000	100.86189	6.54000	100.83789				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.84000	5.84000	5.84000	109.45711				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.82000	109.74019	5.82000	109.71616				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.71000	209.95601	4.71000	209.91595				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.84000	221.86517	5.84000	221.81627				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.84000	208.61599	4.84000	208.57545				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.84000	208.61599	4.84000	208.57545				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.24100	214.87299	4.24100	214.83469				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			4.92000	159.79075	4.92000	159.75957				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.19000	205.05664	5.19000	205.01485				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.23000	204.65429	5.23000	204.61240				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			4.89000	159.89327	4.89000	159.86221				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.70500	210.00776	4.70500	209.96769				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.24000	5.24000	5.24000	204.51191				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.37541				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.97699				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.87842				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	161.83802				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	128.24319				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	185.93099				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	271.48262				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	99.89975				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.88973				0.00	449,200,000	112,300,000
Total FRS199 SPOT										0.00	449,200,000	112,300,000
Total For FRS199										0.00	449,200,000	112,300,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.71975				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.38705				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.43259				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.51709				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.77432				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	

Contract 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 FRS221										0.00	0	
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	100.85447				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	101.71628				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	118.50006				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	103.49987				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.95835				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	98.70636				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	69.53375				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.61001				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	106.43751				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.44931				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 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	
FRS248 On 22/02/2024 Spot Bond					0.00000	96.32835				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.14375				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 23/01/2024 Spot Bond					0.00000	112.30427				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.15795				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.53855				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	100.84782				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	114.22333				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.85234				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.84871				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.00348				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.11375				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.84761				0.00	0	
Total FRS280 SPOT										0.00	0	

Contract 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 FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.88529				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.83500	10.83500	10.83500	94.47757				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.83500	10.83500	10.83500	94.47757				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.17423				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.46655				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			12.12900	12.12900	12.12900	89.49874				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	92.90322				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	91.27339				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	96.14143				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	104.35424				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	103.66882				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 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	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.63366				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 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	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
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	100.63039				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.04927				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 31/07/2023 Spot Bond					0.00000	99.46813				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.84500	9.84500	9.84500	101.82242				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.93996				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	103.71045				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.12118				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.11000	4.11000	4.11000	330.96473				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.49000	333.15131	3.49000	333.09882				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.85000	3.85000	3.85000	331.85717				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.95691				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.54000	102.67481	5.54000	102.65309				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.85000	66.98558	4.85000	112.25895				0.00	0	
Total FRS81 SPOT										0.00	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 FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.04000	4.04000	4.04000	162.80485				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.32000	4.32000	4.32000	161.82814				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.91000	4.91000	4.91000	328.24131				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.66000	7.66000	7.66000	101.36482				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.75000	108.03367	8.75000	108.00840				0.00	0	100,000,00
Total FRX24 SPOT										0.00	0	100,000,00
Total For FRX24										0.00	0	100,000,00
FRX25 On 26/07/2025 Spot Bond			8.59500	105.38074	8.59500	105.35664				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.30000	101.48851	9.30000	101.46317				0.00	0	10,604,40
Total FRX26 SPOT										0.00	0	10,604,40
Total For FRX26										0.00	0	10,604,40
FRX27 On 07/03/2027 Spot Bond			9.46500	104.11262	9.46500	104.08602				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.35500	106.05514	9.35500	106.02880				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.87500	96.94465	10.87500	96.91676				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.14500	93.12002	11.14500	93.09258				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.24500	96.81740	11.24500	96.78830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.08000	69.08138	12.08000	69.05912				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.51689				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.37556				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.32636				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.35978				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.36961				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.26444				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.26969				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.89312				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.24068				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A11 On 25/11/2022 Spot Bond					0.00000	101.30471				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.63843				0.00	400,000,000	590,000,000
Total GH5A21 SPOT										0.00	400,000,000	590,000,000
Total For GH5A21										0.00	400,000,000	590,000,000
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.33162				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.39181				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.80530				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.82000	116.47999	4.82000	116.45750				0.00	0	70,000,000
Total GRL35 SPOT										0.00	0	70,000,000
Total For GRL35										0.00	0	70,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	102.39482				0.00	0	500,000,000
Total GRT07 SPOT										0.00	0	500,000,000
Total For GRT07										0.00	0	500,000,000
GRT17 On 17/10/2023 Spot Bond			8.37900	102.05610	8.37900	102.03308				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.87248				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.85500	103.35064	7.85500	103.32877				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.15597				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24G On 09/03/2023 Spot Bond					0.00000	101.13776				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25G On 09/03/2025 Spot Bond					0.00000	101.86918				0.00	0	
Total GRT25G SPOT										0.00	0	

Contract 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 GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.54126				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.76741				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.96834				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.40355				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.23197				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.39969				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.70844				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.14104				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.83192				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.73017				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.04166				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.35772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.62853				0.00	0	1,000,000,00
Total GRT41 SPOT										0.00	0	1,000,000,00
Total For GRT41										0.00	0	1,000,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	101.82347				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.49755				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.73914				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.49409				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.92513				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.92566				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.35842				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.87809				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.85669				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.61072				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T21 On 30/12/2022 Spot Bond					0.00000	100.65355				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.04050				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.83911				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.24114				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.82710				0.00	0	550,000,00
Total HILB08 SPOT										0.00	0	550,000,00
Total For HILB08										0.00	0	550,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	100.81569				0.00	400,000,000	100,000,00
Total HILB09 SPOT										0.00	400,000,000	100,000,00
Total For HILB09										0.00	400,000,000	100,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	101.05816				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.98796				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.30337				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.73188				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.72300				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.76307				0.00	0	
Total HPF14 SPOT										0.00	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 HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.77000	328.77851	4.77000	328.71547			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.90000	4.90000	4.90000	330.02661			0.00	0	500,000,00
Total HWAY24 SPOT									0.00	0	500,000,00
Total For HWAY24									0.00	0	500,000,00
HWAY3 On 28/08/2030 Spot Bond			11.22000	97.47994	11.22000	97.45103			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.23000	76.85432	5.23000	109.18951			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.35500	162.80678	12.35500	83.34466			0.00	0	4,351,457,60
Total HWAY34 SPOT									0.00	0	4,351,457,60
Total For HWAY34									0.00	0	4,351,457,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.41067	100.00000	11.38556			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.38000	82.54212	12.38000	82.51519			0.00	0	4,590,000,00
Total HWAY35 SPOT									0.00	0	4,590,000,00
Total For HWAY35									0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.40698	100.00000	11.38187			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	101.24088			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.50000	164.73522	3.47000	164.81593		577,728,448,150,000.00	165,065,270,900	616,373,865,10	
Total I2025 SPOT								7,728,448,150,000.00	165,065,270,900	616,373,865,10	
Total For I2025								7,728,448,150,000.00	165,065,270,900	616,373,865,10	
I2029 On 31/03/2029 Spot Bond			4.13000	118.59722	4.35000	117.04697		170,598,621,186,000.00	41,307,172,200	249,629,491,30	
Total I2029 SPOT								0,598,621,186,000.00	41,307,172,200	249,629,491,30	
Total For I2029								0,598,621,186,000.00	41,307,172,200	249,629,491,30	
I2033 On 28/02/2033 Spot Bond			4.88000	109.95236	4.58000	112.94714		441,940,448,424,000.00	90,561,567,300	451,452,040,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total I2033 SPOT									11,940,448,424,000.00	90,561,567,300	451,452,040,600
Total For I2033									11,940,448,424,000.00	90,561,567,300	451,452,040,600
I2038 On 31/01/2038 Spot Bond			4.66000	126.10455	4.94000	121.87839			59,802,850,868,000.00	12,833,229,800	538,910,148,900
Total I2038 SPOT									59,802,850,868,000.00	12,833,229,800	538,910,148,900
Total For I2038									59,802,850,868,000.00	12,833,229,800	538,910,148,900
I2046 On 31/03/2046 Spot Bond			4.92000	106.60669	4.95000	106.07898			285,479,259,816,000.00	58,024,239,800	445,263,334,900
Total I2046 SPOT									285,479,259,816,000.00	58,024,239,800	445,263,334,900
Total For I2046									285,479,259,816,000.00	58,024,239,800	445,263,334,900
I2050 On 31/12/2050 Spot Bond			4.88000	109.31423	4.95000	107.97253			177,955,822,648,000.00	36,466,357,100	461,759,810,900
Total I2050 SPOT									177,955,822,648,000.00	36,466,357,100	461,759,810,900
Total For I2050									177,955,822,648,000.00	36,466,357,100	461,759,810,900
IBG01 On 07/02/2025 Spot Bond					0.00000	99.90062			0.00	800,000,000	400,000,000
Total IBG01 SPOT									0.00	800,000,000	400,000,000
Total For IBG01									0.00	800,000,000	400,000,000
IBG02 On 07/02/2027 Spot Bond					0.00000	99.89784			0.00	400,000,000	200,000,000
Total IBG02 SPOT									0.00	400,000,000	200,000,000
Total For IBG02									0.00	400,000,000	200,000,000
IBL109 On 07/12/2023 Spot Bond			4.57000	329.45606	4.57000	329.39464			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.64716			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.65128			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	99.74157			0.00	0	0
Total IBL132 SPOT									0.00	0	0
Total For IBL132									0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	100.42581			0.00	0	0
Total IBL134 SPOT									0.00	0	0
Total For IBL134									0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	101.44609			0.00	0	0
Total IBL135 SPOT									0.00	0	0
Total For IBL135									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL136 On 22/11/2024 Spot Bond					0.00000	102.61200				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.06401				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.99241				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.33522				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.85026				0.00	476,800,000	119,200,000
Total IBL145 SPOT										0.00	476,800,000	119,200,000
Total For IBL145										0.00	476,800,000	119,200,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.69876				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.21315				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.25075				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.36629				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.23504				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.83464				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.81334				0.00	2,000,000,000	1,000,000,000
Total IBL160 SPOT										0.00	2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL160										0.00	2,000,000,000	1,000,000,000
IBL161 On 15/02/2023 Spot Bond					0.00000	103.04529				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.41529				0.00	460,000,000	
Total IBL162 SPOT										0.00	460,000,000	
Total For IBL162										0.00	460,000,000	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.42484				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.63925				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.21336				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.40686				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.95263				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.27422				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.49868				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.90704				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.93133				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.49234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	99.85565				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.86931				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.80043				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.10892				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.13799				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.39555				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.16770				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.12369				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.97694				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.07965				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.03966				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL208 On 31/01/2025 Spot Bond					0.00000	100.04293				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.46828				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.67500	6.67500	6.67500	101.11181				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.67500	6.67500	6.67500	101.12821				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.67500	6.67500	6.67500	101.14304				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.67500	6.67500	6.67500	101.11833				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.54700				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.87506				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.80034				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.84500	9.84500	9.84500	99.73362				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.16320				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.81030				0.00	0	
Total IBL220 SPOT										0.00	0	

Contract 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 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			8.40500	8.40500	8.40500	102.98552				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.81858				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.88930				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.29778				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.47758				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	96.44994				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.10172				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.98322				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.01705				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.83725				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.30500	9.30500	9.30500	102.36771				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.76993				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.79299				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.81970				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.40680				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.51145				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.38251				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.34516				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.32820				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.12175				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.12637				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.96136				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL244 On 16/08/2027 Spot Bond			10.24500	10.24500	10.24500	98.04374				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.63173				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.81990				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.35500	102.23593	8.35500	101.44878				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.45447				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.92000	103.73752	8.92000	103.71292				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.29000	104.55807	7.29000	104.53729				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.34749				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.88500	103.60822	9.88500	103.58107				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.58000	103.81778	11.58000	103.72427				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.46500	105.52715	10.46500	105.49774		2,093,000,000,000.00		200,000,000	200,000,000	
Total IDCG11 SPOT								2,093,000,000,000.00		200,000,000	200,000,000	
Total For IDCG11								2,093,000,000,000.00		200,000,000	200,000,000	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.90460				0.00	0	
Total IDCG13 SPOT										0.00	0	

Contract 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 IDCG13										0.00	0	
IDCG13 On 12/11/2023 Spot Bond					0.00000	101.13773				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.76736				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.74126				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	100.71088				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.83255				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.36785				0.00	0	500,000,00
Total IDCG22 SPOT										0.00	0	500,000,00
Total For IDCG22										0.00	0	500,000,00
IDCG22 On 29/01/2027 Spot Bond					0.00000	96.67082				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.91970				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.19500	102.57345	9.19500	102.54826				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.56265				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.40314				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.39164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.15451				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	105.97826				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.39371				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.47694				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.84846				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.88288				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.81520				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.89363				0.00	58,000,000	14,500,00
Total IPF24 SPOT										0.00	58,000,000	14,500,00
Total For IPF24										0.00	58,000,000	14,500,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.35352				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.69918				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.72186				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	101.10902				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.70597				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.68436				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.99015				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.29239				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.46673				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.50000	201.96207	5.50000	201.91926				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.95834				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.40000	202.95442	5.40000	202.91195				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.60425				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.30207				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.35576				0.00	0	
Total IVC146 SPOT										0.00	0	

Contract 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 IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.03426				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.32151				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	101.00089				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.15726				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.54821				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.81667				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.80000	102.64710	7.80000	102.62538				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.45704				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.46324				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.58500	101.59816	7.58500	101.57760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.27881				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.85000	100.98781	7.85000	100.96633				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.17045				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.79000	100.97733	7.79000	100.95602				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.45285				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.50000	6.50000	6.50000	102.55689				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.09091				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.79190				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			8.15000	8.15000	8.15000	100.89922				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.85000	8.85000	8.85000	100.20727				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC213 On 26/04/2023 Spot Bond					0.00000	100.14647				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.02364				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.05500	7.05500	7.05500	100.38142				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.80500	99.50091	8.80500	99.47735				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.13500	100.36975	6.13500	101.28843				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	99.90028				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	102.37082				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.17957				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.49529				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.79127				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.21823				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.81500	9.81500	9.81500	99.30661				0.00	0	
Total IVC227 SPOT										0.00	0	

Contract 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 IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.64908				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.79000	8.79000	8.79000	100.52934				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.41307				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVZ114 On 29/11/2022 Spot Bond			6.90000	6.90000	6.90000	99.39871				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	99.88752				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	99.42158				0.00	0	
Total IVZ119 SPOT										0.00	0	
Total For IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.34271				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	99.75662				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	99.36137				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	99.23089				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	101.01360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.36414				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.54045				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.23827				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.32344				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.57058				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.02516				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.94760				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.95019				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.44252				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.13363				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.45636				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP025 On 12/04/2027 Spot Bond					0.00000	100.46952				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	100.76010				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.78005				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.94500	113.83526	9.94500	113.80474				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.66805				0.00	77,186,400	38,593,200
Total LGL08 SPOT										0.00	77,186,400	38,593,200
Total For LGL08										0.00	77,186,400	38,593,200
LGL09 On 28/08/2024 Spot Bond					0.00000	103.53830				0.00	43,417,400	1,021,708,700
Total LGL09 SPOT										0.00	43,417,400	1,021,708,700
Total For LGL09										0.00	43,417,400	1,021,708,700
LGL10 On 08/10/2025 Spot Bond					0.00000	101.51936				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.04854				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.64701				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.87388				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.87596				0.00	0	200,000,000
Total LHC02 SPOT										0.00	0	200,000,000
Total For LHC02										0.00	0	200,000,000
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.37374				0.00	0	
Total LRFA3 SPOT										0.00	0	

Contract 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 LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.42857				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.45805				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.25797				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.36611				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.43937				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.34495				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.80059				0.00	580,000,000	290,000,000
Total MBF071 SPOT										0.00	580,000,000	290,000,000
Total For MBF071										0.00	580,000,000	290,000,000
MBF07: On 31/05/2025 Spot Bond					0.00000	101.22976				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.68743				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	101.34045				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.12547				0.00	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 MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.99840				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.60320				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.05834				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.00273				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.76071				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.19500	9.19500	9.19500	107.54450				0.00	0	1,000,000,00
Total MMIG04 SPOT										0.00	0	1,000,000,00
Total For MMIG04										0.00	0	1,000,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.39913				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.69810				0.00	0	500,000,00
Total MMIG07 SPOT										0.00	0	500,000,00
Total For MMIG07										0.00	0	500,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.90235				0.00	0	850,000,00
Total MML01 SPOT										0.00	0	850,000,00
Total For MML01										0.00	0	850,000,00
MML02 On 10/12/2026 Spot Bond			9.84500	101.85148	9.84500	101.82474				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.36597				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			10.09500	91.81866	10.09500	92.01986				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.53766				0.00	1,000,000,000	1,290,000,000
Total MML05 SPOT										0.00	1,000,000,000	1,290,000,000
Total For MML05										0.00	1,000,000,000	1,290,000,000
MML06 On 25/05/2029 Spot Bond			10.90000	100.29743	10.90000	100.26852				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.30633				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.76838				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.94831				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.54906				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.20573				0.00	0	500,000,000
Total MTN17 SPOT										0.00	0	500,000,000
Total For MTN17										0.00	0	500,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	102.49506				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.65610				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.24782				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.79240				0.00	0	56,281,800
Total MTN21 SPOT										0.00	0	56,281,800

Contract 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 MTN21										0.00	0	56,281,800
MTN22 On 29/07/2023 Spot Bond					0.00000	100.95234				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.79000	98.02429	9.79000	97.99884				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.79033				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.68186				0.00	650,000,000	1,150,000,000
Total MTN25 SPOT										0.00	650,000,000	1,150,000,000
Total For MTN25										0.00	650,000,000	1,150,000,000
MTN26 On 29/06/2026 Spot Bond					0.00000	102.28531				0.00	0	100,000,000
Total MTN26 SPOT										0.00	0	100,000,000
Total For MTN26										0.00	0	100,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	103.05397				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.36426				0.00	0	300,000,000
Total MTN28 SPOT										0.00	0	300,000,000
Total For MTN28										0.00	0	300,000,000
MTN29 On 15/03/2027 Spot Bond					0.00000	101.58000				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.30620				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.04097				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.14892				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.99591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.47565				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.55422				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.79747				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.53446				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.53460				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.78953				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.96099				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.10653				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.24023				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.44000	103.74616	8.44000	103.72227				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.82000	103.41761	8.82000	103.39336				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			10.72500	102.00128	10.72500	101.97234				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.34574				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.04074				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.21507				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.04032				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.89150				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.36500	102.93068	8.36500	102.90738				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.90300	103.18775	8.90300	103.16333				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.47500	101.69733	9.47500	101.67147			568,500,000,000.00	60,000,000	60,000,000	
Total NBK17A SPOT									568,500,000,000.00	60,000,000	60,000,000	
Total For NBK17A									568,500,000,000.00	60,000,000	60,000,000	
NBK20 On 01/06/2026 Spot Bond			9.39500	107.24687	9.39500	107.21997			0.00	0		
Total NBK20A SPOT									0.00	0		
Total For NBK20A									0.00	0		
NBK21 On 21/07/2027 Spot Bond			9.67000	106.56947	9.67000	106.54212			0.00	0		
Total NBK21A SPOT									0.00	0		
Total For NBK21A									0.00	0		
NBK22 On 19/11/2022 Spot Bond			7.70000	104.68166	7.70000	104.65966			0.00	0		
Total NBK22A SPOT									0.00	0		

Contract 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 NBK22A									0.00	0	
NBK23, On 19/11/2025 Spot Bond			8.32300	111.10643	8.32300	111.08181			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24, On 19/11/2027 Spot Bond			9.36500	111.18033	9.36500	111.15268			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			8.20000	8.20000	8.20000	102.85747			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.46190			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	74.40997	100.00000	74.24618		123,400,000,000,000.00		1,234,000,000	617,000,00
Total NBK26A SPOT								123,400,000,000,000.00		1,234,000,000	617,000,00
Total For NBK26A								123,400,000,000,000.00		1,234,000,000	617,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	102.19151			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27, On 10/05/2026 Spot Bond			9.29000	110.83464	9.29000	110.80729			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28, On 02/08/2023 Spot Bond			8.30500	103.71542	8.30500	103.69250		10,763,280,000,000.00		1,296,000,000	648,000,00
Total NBK28A SPOT								10,763,280,000,000.00		1,296,000,000	648,000,00
Total For NBK28A								10,763,280,000,000.00		1,296,000,000	648,000,00
NBK29, On 31/07/2026 Spot Bond			9.43500	105.97367	9.43500	105.94712			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30, On 20/02/2024 Spot Bond			8.39000	103.39012	8.39000	103.36703			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31, On 09/11/2023 Spot Bond			8.20000	105.70586	8.20000	105.68278			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.89826			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.27960				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.80572				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	80.54234				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.39552				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.41097				0.00	0	200,000,00
Total NBK43B SPOT										0.00	0	200,000,00
Total For NBK43B										0.00	0	200,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.72346				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.19277				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.58375				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.95773				0.00	5,000,000,000	5,000,000,00
Total NBK49B SPOT										0.00	5,000,000,000	5,000,000,00
Total For NBK49B										0.00	5,000,000,000	5,000,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	102.49648				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.73670				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK53I On 21/02/2026 Spot Bond					0.00000	101.98126				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.89842				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.35776				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5I On 01/08/2026 Spot Bond					0.00000	100.12237				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5I On 01/08/2029 Spot Bond					0.00000	99.43631				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5I On 24/02/2023 Spot Bond					0.00000	101.35636				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	101.48739				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6I On 24/02/2027 Spot Bond					0.00000	101.04670				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6I On 15/04/2024 Spot Bond					0.00000	100.35599				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6I On 15/04/2028 Spot Bond					0.00000	100.81049				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8I On 20/03/2024 Spot Bond					0.00000	100.86780				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8I On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8I On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.69000	101.23274	10.69000	101.20363				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.86196				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.34500	101.43274	10.34500	101.40448				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.86780				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.87697				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.88863				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.27981				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.27981				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.55023				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.71112				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.07547				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL06 On 01/12/2023 Spot Bond					0.00000	101.34929				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.69161				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.51260				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.83518				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.83965				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.56363				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	103.59166				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	104.58932				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT105 On 22/05/2025 Spot Bond					0.00000	104.49969				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	103.68572				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	105.80822				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT108 On 08/09/2026 Spot Bond					0.00000	105.12435				0.00	0	
Total NGT108 SPOT										0.00	0	

Contract 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 NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	99.94543				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	101.22037				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.24552				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.44801				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.17998				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.37924				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.18389				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.21925				0.00	0	100,000,00
Total NHM019 SPOT										0.00	0	100,000,00
Total For NHM019										0.00	0	100,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	104.02136				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.71249				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.98714				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.30279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	227.86695				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.21000	4.21000	4.21000	215.16442				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.22500	4.22500	4.22500	162.15870				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.24000	5.24000	5.24000	111.08201				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			5.69000	5.69000	5.69000	111.41814				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.33000	4.33000	4.33000	161.79338				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.07151	3.45000	274.02859				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.13000	4.13000	4.13000	162.49010				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.85500	3.85500	3.85500	218.98201				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.00000	217.45079	4.00000	217.41344				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			5.71000	86.79275	5.71000	111.15425				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.97300				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	141.70981				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.52892				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.75538				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.51271				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.45867				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.36629				0.00	0	544,800,00
Total NN034 SPOT										0.00	0	544,800,00
Total For NN034										0.00	0	544,800,00
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	123.55695				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.26354				0.00	0	
Total NN039 SPOT										0.00	0	

Contract 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 NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.49521				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.90102				0.00	530,800,000	132,700,00
Total NN040 SPOT										0.00	530,800,000	132,700,00
Total For NN040										0.00	530,800,000	132,700,00
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	101.87108				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	154.88364				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	146.01304				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.00690				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	97.02398				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.71343				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.32134				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.04848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.18168				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.94270				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.04730				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.98460				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.90844				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.96663				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.90844				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.70488				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.39126				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	100.88974				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN176 On 18/06/2024 Spot Bond					0.00000	101.03711				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.72500	10.72500	10.72500	99.44724				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.53500	10.53500	10.53500	101.56199				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.56000	10.56000	10.56000	100.44656				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.48001				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.49000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.45000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	129.08000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	126.90000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	125.40173				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	

Contract 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 NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF08: On 23/01/2023 Spot Bond					0.00000	100.22859				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08: On 27/01/2023 Spot Bond					0.00000	100.11764				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.65645				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.19389				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.60797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.46598				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.51456				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.53419				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.71067				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.54459				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.65191				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.57344				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.46927				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.32808				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.82500	99.92752	8.82500	99.95167				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.00000	212.31953	5.00000	212.27751				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			11.45500	108.61177	11.45500	108.57871				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA021 On 30/11/2028 Spot Bond			100.00000	17.94504	100.00000	17.90532				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	101.89558				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.68283				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.17756				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.38522				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.02208				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.55702				0.00	0	500,000,00
Total NTC34 SPOT										0.00	0	500,000,00
Total For NTC34										0.00	0	500,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	101.01862				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.05829				0.00	0	200,000,00
Total NTC36 SPOT										0.00	0	200,000,00
Total For NTC36										0.00	0	200,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	100.80002				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.90500				0.00	0	
Total NTCG01 SPOT										0.00	0	

Contract 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 NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.56372				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.61500	106.27239	8.61500	106.24763				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.02000	107.30666	9.02000	107.28052				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	101.52792				0.00	0	800,000,00
Total OML11 SPOT										0.00	0	800,000,00
Total For OML11										0.00	0	800,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.39023				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.20490				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.88234				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.09853				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.22236				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.89335				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.41497				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.48667				0.00	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
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.34520				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.53582				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.32018				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.06500	108.70498	8.94500	109.09841			289,836,211,188,500.00	1,245,431,462,900	1,941,283,934,300	
Total R186 SPOT									39,836,211,188,500.00	245,431,462,900	341,283,934,300	
Total For R186									39,836,211,188,500.00	245,431,462,900	341,283,934,300	
R197 On 07/12/2023 Spot Bond			3.65000	332.59994	3.50000	333.06422			156,810,219,965,000.00	42,961,704,100	469,275,017,500	
Total R197 SPOT									156,810,219,965,000.00	42,961,704,100	469,275,017,500	
Total For R197									156,810,219,965,000.00	42,961,704,100	469,275,017,500	
R202 On 07/12/2033 Spot Bond			4.80000	242.96798	4.53000	248.79039			39,602,032,320,000.00	8,250,423,400	119,746,565,500	
Total R202 SPOT									39,602,032,320,000.00	8,250,423,400	119,746,565,500	
Total For R202									39,602,032,320,000.00	8,250,423,400	119,746,565,500	
R2023 On 28/02/2023 Spot Bond			7.20000	101.53170	7.20000	101.51213			271,524,240,000,000.00	37,711,700,000	681,955,000,000	
Total R2023 SPOT									271,524,240,000,000.00	37,711,700,000	681,955,000,000	
Total For R2023									271,524,240,000,000.00	37,711,700,000	681,955,000,000	
R2030 On 31/01/2030 Spot Bond			10.84500	88.01493	10.72000	88.55178			816,404,384,534,000.00	1,273,988,417,200	1,989,960,920,100	
Total R2030 SPOT									816,404,384,534,000.00	1,273,988,417,200	1,989,960,920,100	
Total For R2030									816,404,384,534,000.00	1,273,988,417,200	1,989,960,920,100	
R2032 On 31/03/2032 Spot Bond			11.34000	83.15942	11.21000	83.78818			022,234,056,376,000.00	1,236,528,576,400	1,207,867,565,400	
Total R2032 SPOT									22,234,056,376,000.00	236,528,576,400	207,867,565,400	
Total For R2032									22,234,056,376,000.00	236,528,576,400	207,867,565,400	
R2035 On 28/02/2035 Spot Bond			11.72500	83.20256	11.58500	83.96128			410,456,309,885,000.00	717,309,706,600	1,802,555,407,300	
Total R2035 SPOT									10,456,309,885,000.00	717,309,706,600	302,555,407,300	
Total For R2035									10,456,309,885,000.00	717,309,706,600	302,555,407,300	
R2037 On 31/01/2037 Spot Bond			11.87000	79.26772	11.73000	80.03382			599,093,293,609,000.00	1,145,669,190,700	1,544,461,464,000	
Total R2037 SPOT									19,093,293,609,000.00	145,669,190,700	544,461,464,000	
Total For R2037									19,093,293,609,000.00	145,669,190,700	544,461,464,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2040 On 31/01/2040 Spot Bond			11.92000	81.12170	11.78000	81.94590		857,550,350,536,000.00	407,512,613,300	303,387,468,30	
Total R2040 SPOT								7,550,350,536,000.00	407,512,613,300	303,387,468,30	
Total For R2040								7,550,350,536,000.00	407,512,613,300	303,387,468,30	
R2044 On 31/01/2044 Spot Bond			11.88000	78.15083	11.74000	78.99182		599,993,492,072,000.00	387,204,839,400	756,326,414,00	
Total R2044 SPOT								9,993,492,072,000.00	387,204,839,400	756,326,414,00	
Total For R2044								9,993,492,072,000.00	387,204,839,400	756,326,414,00	
R2048 On 28/02/2048 Spot Bond			11.80000	77.08844	11.66000	77.95248		864,869,514,560,000.00	1,090,243,179,200	359,204,286,10	
Total R2048 SPOT								4,869,514,560,000.00	090,243,179,200	359,204,286,10	
Total For R2048								4,869,514,560,000.00	090,243,179,200	359,204,286,10	
R209 On 31/03/2036 Spot Bond			11.72500	64.01099	11.58000	64.69895		191,562,522,690,000.00	613,352,880,400	637,511,511,80	
Total R209 SPOT								1,562,522,690,000.00	613,352,880,400	637,511,511,80	
Total For R209								1,562,522,690,000.00	613,352,880,400	637,511,511,80	
R210 On 31/03/2028 Spot Bond			3.60000	221.80774	3.50000	222.87722		63,776,613,240,000.00	17,715,725,900	405,280,670,00	
Total R210 SPOT								3,776,613,240,000.00	17,715,725,900	405,280,670,00	
Total For R210								3,776,613,240,000.00	17,715,725,900	405,280,670,00	
R213 On 28/02/2031 Spot Bond			11.21000	78.81014	11.08000	79.37686		059,240,613,882,000.00	629,727,084,200	362,710,728,90	
Total R213 SPOT								9,240,613,882,000.00	629,727,084,200	362,710,728,90	
Total For R213								9,240,613,882,000.00	629,727,084,200	362,710,728,90	
R214 On 28/02/2041 Spot Bond			11.79000	61.75922	11.65000	62.45414		928,132,395,686,000.00	163,539,643,400	476,795,810,40	
Total R214 SPOT								8,132,395,686,000.00	163,539,643,400	476,795,810,40	
Total For R214								8,132,395,686,000.00	163,539,643,400	476,795,810,40	
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.30513		0.00	0	0	
Total RDFB12 SPOT								0.00	0	0	
Total For RDFB12								0.00	0	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.16257		0.00	200,000,000	100,000,00	
Total RDFB14 SPOT								0.00	200,000,000	100,000,00	
Total For RDFB14								0.00	200,000,000	100,000,00	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.42713		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	
Total For RDFB15								0.00	0	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.07503		0.00	0	0	
Total RDFB17 SPOT								0.00	0	0	
Total For RDFB17								0.00	0	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.22594		0.00	0	0	
Total RDFB18 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.85199				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.81511				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.83951				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.46342				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.10760				0.00	0	1,000,000,00
Total RDFB27 SPOT										0.00	0	1,000,000,00
Total For RDFB27										0.00	0	1,000,000,00
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.77647				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.79137				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.82776				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.86185				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.27282				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.24278				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.66894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.98686				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.50376				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.06306				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.65382				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.58575				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.56016				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.76952				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.25458				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.22126				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.66618				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.45300				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES53 On 20/09/2025 Spot Bond					0.00000	100.85812				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.44233				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.81158				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.79276				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.85589				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.82304				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.85589				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.82304				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.90833				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.86697				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.03640				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.97426				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	102.68045				0.00	5,600,000,000	37,000,000,000
Total RN2027 SPOT										0.00	5,600,000,000	37,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RN2027										0.00	5,600,000,000	37,000,000,000
RW23 On 10/12/2023 Spot Bond			9.09100	104.20628	9.09100	104.18098				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.89500	97.04564	11.89500	97.01501				0.00	0	3,973,956,500
Total RW28 SPOT										0.00	0	3,973,956,500
Total For RW28										0.00	0	3,973,956,500
RW31 On 30/06/2031 Spot Bond			12.38000	94.79311	12.38000	94.76201				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.40041				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.40000	96.38591	11.40000	96.35672				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.22485				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.34396				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.38000	106.66609	9.38000	106.63952				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.39710				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.97500	103.42197	8.97500	103.39729				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.44500	99.90874	9.44500	99.88369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.81000	103.73919	9.81000	103.71206				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.93500	103.20671	8.93500	103.18178				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.97300	102.60354	8.97300	102.57907				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.91000	96.62748	10.91000	96.59959				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			8.35500	99.79441	8.35500	99.77162				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.18000	103.52683	9.18000	103.50159				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.93500	103.17731	9.93500	103.15013				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.14500	103.22354	7.14500	103.20374				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.01838				0.00	6,400,000,000	3,200,000,000
Total SBS47 SPOT										0.00	6,400,000,000	3,200,000,000
Total For SBS47										0.00	6,400,000,000	3,200,000,000
SBS51 On 31/01/2024 Spot Bond			8.64500	8.64500	8.64500	103.77782				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.13607				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	101.96080				0.00	500,000,000	510,000,000
Total SBS53 SPOT										0.00	500,000,000	510,000,000
Total For SBS53										0.00	500,000,000	510,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	101.97054				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.87267				0.00	0	30,000,000
Total SBS58 SPOT										0.00	0	30,000,000
Total For SBS58										0.00	0	30,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	100.48134				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.45088				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.48763				0.00	2,000,000,000	2,190,000,000
Total SBS63 SPOT										0.00	2,000,000,000	2,190,000,000
Total For SBS63										0.00	2,000,000,000	2,190,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	100.92377				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.98889				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.96673				0.00	0	200,000,000
Total SBS67 SPOT										0.00	0	200,000,000
Total For SBS67										0.00	0	200,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.57170				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.20841				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.10138				0.00	320,000,000	160,000,000
Total SBS70 SPOT										0.00	320,000,000	160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBS70										0.00	320,000,000	160,000,000
SBS71 On 02/02/2027 Spot Bond					0.00000	99.84321				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.39716				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.22731				0.00	220,000,000	110,000,000
Total SBS74 SPOT										0.00	220,000,000	110,000,000
Total For SBS74										0.00	220,000,000	110,000,000
SBS75 On 26/04/2027 Spot Bond					0.00000	101.42172				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.08931				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.29885				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.40000	330.03361	4.40000	329.97359				0.00	0	320,000,000
Total SBSI11 SPOT										0.00	0	320,000,000
Total For SBSI11										0.00	0	320,000,000
SBSI14 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	227.86695				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.20965				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.93112				0.00	0	1,000,000,000
Total SBSS02 SPOT										0.00	0	1,000,000,000
Total For SBSS02										0.00	0	1,000,000,000
SBT10: On 31/03/2024 Spot Bond					0.00000	103.92667				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10: On 30/09/2025 Spot Bond					0.00000	105.43044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 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	
SBT105 On 31/12/2026 Spot Bond					0.00000	101.39630				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	100.74646				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	100.64214				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.47130				0.00	410,800,000	702,700,000
Total SBT201 SPOT										0.00	410,800,000	702,700,000
Total For SBT201										0.00	410,800,000	702,700,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.22059				0.00	60,000,000	40,000,000
Total SBT202 SPOT										0.00	60,000,000	40,000,000
Total For SBT202										0.00	60,000,000	40,000,000
SBT203 On 03/12/2023 Spot Bond			9.05500	105.68176	9.05500	105.65619				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.31790				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.98936				0.00	0	500,000,000
Total SBT206 SPOT										0.00	0	500,000,000
Total For SBT206										0.00	0	500,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.71477				0.00	408,800,000	302,200,000
Total SBT207 SPOT										0.00	408,800,000	302,200,000
Total For SBT207										0.00	408,800,000	302,200,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.79667				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	101.81071				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.01317				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.92839				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.89500	95.40157	9.89500	95.37654				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.64917				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.99088				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.63709				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.61548				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.68011				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.72346				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.72346				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.70184				0.00	0	
Total SLRB7 SPOT										0.00	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 SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.65865				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.72326				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.76662				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.75579				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.74497				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.80954				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.89500	101.91129	8.89500	101.88740				0.00	0	36,300,00
Total SNT03 SPOT										0.00	0	36,300,00
Total For SNT03										0.00	0	36,300,00
SNT05 On 30/11/2025 Spot Bond					0.00000	101.30960				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.98547				0.00	0	30,000,00
Total SNT06 SPOT										0.00	0	30,000,00
Total For SNT06										0.00	0	30,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.34270				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.34908				0.00	0	200,000,00
Total SOL02 SPOT										0.00	0	200,000,00
Total For SOL02										0.00	0	200,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.59998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.33814				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.36171				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.34209				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.36946				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.54554				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.56958				0.00	0	51,457,60
Total SPG005 SPOT										0.00	0	51,457,60
Total For SPG005										0.00	0	51,457,60
SPG00: On 18/06/2024 Spot Bond					0.00000	101.29568				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.90077				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.82072				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.44676				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0: On 12/07/2023 Spot Bond					0.00000	100.43393				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA07 On 15/05/2023 Spot Bond					0.00000	102.38521				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.88258				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.97000	4.97000	4.97000	159.58868				0.00	0	1,500,000,00
Total SSN011 SPOT										0.00	0	1,500,000,00
Total For SSN011										0.00	0	1,500,000,00
SSN01 On 21/12/2026 Spot Bond			8.92000	109.21216	8.92000	109.18612				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.57000	81.77302	10.57000	81.74975				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.82223				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.45052				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.60000	101.61455	8.60000	101.59104				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.74000	110.78382	5.74000	110.75980				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.81620				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.04363				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.99340				0.00	0	
Total SSN047 SPOT										0.00	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 SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.53000	4.53000	4.53000	329.53071				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.97866				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			4.37500	4.37500	4.37500	161.63713				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.84000	5.84000	5.84000	109.45711				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	111.40790				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.68000	4.68000	4.68000	210.22670				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.32599				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.30650				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.95560				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.93734				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.17537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075: On 15/06/2023 Spot Bond					0.00000	102.97148				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076: On 19/06/2023 Spot Bond					0.00000	100.87737				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077: On 13/07/2023 Spot Bond					0.00000	100.45761				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078: On 27/08/2024 Spot Bond					0.00000	101.35081				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081: On 12/09/2025 Spot Bond					0.00000	101.06910				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082: On 05/11/2023 Spot Bond					0.00000	99.89100				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083: On 07/12/2033 Spot Bond			5.40500	5.40500	5.40500	230.36311				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084: On 21/12/2026 Spot Bond					0.00000	99.95052				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089: On 31/01/2030 Spot Bond					0.00000	98.52011				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098: On 07/06/2023 Spot Bond					0.00000	101.14425				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			11.38500	85.63997	11.38500	85.61420				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.98190				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.66000	210.47404	4.66000	210.43415				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.58500	226.82743	5.58500	226.77900				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	101.62864				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111On 31/03/2024 Spot Bond					0.00000	94.82151				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2022 Spot Bond					0.00000	100.90313				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	101.07967				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	96.84158				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	96.54297				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	99.98338				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.62640				0.00	0	
Total SSN142 SPOT										0.00	0	

Contract 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 SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.41649				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.27129				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.96378				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	102.10569				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	100.86896				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.85093				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.67370	110.88772	4.67370	110.86666				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.68200	45.95101	4.68200	113.15674				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 30/11/2022 Spot Bond					0.00000	101.15252				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.07234				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	101.64935				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	101.32038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001On 01/03/2027 Spot Bond					0.00000	104.36049				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.43500	99.74122	9.43500	99.71595				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	101.43953				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.42961				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.35230				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.46583				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.38899				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.36936				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.38899				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.56500	100.41422	7.56500	100.39396				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.07500	100.52363	8.07500	100.50201				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A11 On 21/08/2025 Spot Bond					0.00000	100.70915				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.72979				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.78967				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.95827				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.81939				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.29097				0.00	5,000,000,000	5,000,000,000
Total TFS156 SPOT										0.00	5,000,000,000	5,000,000,000
Total For TFS156										0.00	5,000,000,000	5,000,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	101.64001				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.02707				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.50798				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.41545				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.27001				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.24896				0.00	0	
Total TFS166 SPOT										0.00	0	

Contract 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 TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.62313				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16E On 27/09/2026 Spot Bond					0.00000	100.32833				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16E On 30/11/2024 Spot Bond					0.00000	101.00775				0.00	460,000,000	230,000,00
Total TFS169 SPOT										0.00	460,000,000	230,000,00
Total For TFS169										0.00	460,000,000	230,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	100.92324				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.33631				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.44400				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.42821				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A7 On 21/11/2022 Spot Bond			10.22500	10.22500	10.22500	104.35456				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.41331				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.38140				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B7 On 21/11/2022 Spot Bond					0.00000	101.47180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.46644				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.45134				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.56415				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.55218				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.51700				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.17422				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.05025				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.93527				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.38925				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.84500	101.10650	8.84500	101.08272				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.39907				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond					0.00000	101.39318				0.00	0	79,000,00
Total TH16A8 SPOT										0.00	0	79,000,00
Total For TH16A8										0.00	0	79,000,00
TH16A: On 21/08/2024 Spot Bond			6.11500	100.55168	6.11500	100.53522				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.43641				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.67123				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.51108				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.49732				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.59162				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.56608				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.91952				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.08630				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.98820				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.47734				0.00	0	
Total TH17B1 SPOT										0.00	0	

Contract 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 TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.44790				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.43808				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.54801				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.50286				0.00	200,000,000	100,000,00
Total TH17C2 SPOT										0.00	200,000,000	100,000,00
Total For TH17C2										0.00	200,000,000	100,000,00
TH17C: On 21/02/2026 Spot Bond					0.00000	101.49697				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.90896				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.83640				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.79130				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.25166				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.28117				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.74785				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.81108				0.00	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 TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.90142				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.67483				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.88000	102.70792	8.88000	102.68327				0.00	0	100,000,00
Total TL25 SPOT										0.00	0	100,000,00
Total For TL25										0.00	0	100,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	103.05955				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.44413				0.00	0	518,900,00
Total TL27 SPOT										0.00	0	518,900,00
Total For TL27										0.00	0	518,900,00
TL28 On 24/04/2025 Spot Bond			9.41500	99.95771	9.41500	99.93244				0.00	0	100,000,00
Total TL28 SPOT										0.00	0	100,000,00
Total For TL28										0.00	0	100,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.54135				0.00	0	300,000,00
Total TL29 SPOT										0.00	0	300,000,00
Total For TL29										0.00	0	300,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	101.61951				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.70842				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.26960				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.23000	101.39302	9.23000	101.36816				0.00	0	618,674,50
Total TN23 SPOT										0.00	0	618,674,50
Total For TN23										0.00	0	618,674,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
TN23/R On 06/11/2023 Spot Bond			100.00000	50.11206	100.00000	50.00175				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.79500	101.22843	9.79500	101.20212				0.00	0	1,680,963,60
Total TN25 SPOT										0.00	0	1,680,963,60
Total For TN25										0.00	0	1,680,963,60
TN25/R On 19/08/2025 Spot Bond			100.00000	20.62564	100.00000	20.58024				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.24500	95.35151	11.24500	95.32316				0.00	0	21,270,102,80
Total TN27 SPOT										0.00	0	21,270,102,80
Total For TN27										0.00	0	21,270,102,80
TN27/R On 14/11/2027 Spot Bond			100.00000	14.57227	100.00000	14.54019				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.65000	96.35813	11.65000	96.32848				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.30000	91.74674	12.30000	91.71666				0.00	0	900,695,90
Total TN30 SPOT										0.00	0	900,695,90
Total For TN30										0.00	0	900,695,90
TN30/R On 09/10/2030 Spot Bond			8.00000	115.18425	8.00000	115.15943				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.79200	94.18770	12.79200	94.15597				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.92000	85.70205	12.92000	85.67258				0.00	0	1,131,257,40
Total TN40 SPOT										0.00	0	1,131,257,40
Total For TN40										0.00	0	1,131,257,40
TN40/R On 09/10/2040 Spot Bond			10.75000	100.72176	10.75000	100.69279				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	101.91931				0.00	0	
Total TNF25 SPOT										0.00	0	

Contract 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 TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.87777				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.91000	101.94737	5.91000	102.23629				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.00290				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.80120				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.81388				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.83137				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.96500	99.51598	7.96500	101.69194				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	101.58375				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			8.31000	104.25391	8.31000	104.23023				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	101.59111				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.91946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.85190				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.44866				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.60000	101.35346	8.60000	101.33002				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.44866				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.97500	100.01726	8.97500	99.99314				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.04990				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.93328				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.89663				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.86167				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.08864				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.08864				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP261 On 07/02/2023 Spot Bond					0.00000	98.28937				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.17488				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.69384				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.48549				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.05425				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.54440				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.32654				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	101.04722				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	99.90994				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.13239				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.09591				0.00	0	
Total TWC425 SPOT										0.00	0	

Contract 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 TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	98.57995				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.09479				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.26500	101.80841	11.26500	101.77759				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.56160				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.64293				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.59399				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.73424				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.76661				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.81840				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.04708				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.09022				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.56217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.67668			0.00	0	700,000,00
Total VKE14 SPOT									0.00	0	700,000,00
Total For VKE14									0.00	0	700,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	101.53857			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.14385			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.51911			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.23030			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.26575			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.07217			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.02e+017	491,318,602,900	547,495,792,100
Total for SPOT :									1.02e+017	491,318,602,900	547,495,792,100
Total Futures									1.02e+017	491,318,636,559	547,497,562,100
Total Options									0.00	0	173,450
Grand Total:									1.02e+017	491,318,636,559	547,497,735,550