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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2022

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			12.54247	71.63162	12.61002	71.32235			0.00	0	
ES33 On 02/02/2023 Bond Future			12.74061	72.96028	12.81001	72.65025			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.91167	70.66263	12.98363	70.34809			0.00	0	
ES33 On 03/08/2023 Bond Future			13.08062	72.15291	13.15553	71.83250			0.00	0	
ES33 On 02/11/2023 Bond Future			13.26035	69.88463	13.33854	69.55758			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.73213	70.08677	12.79863	69.73448			0.00	0	
ES42 On 02/02/2023 Bond Future			12.90255	71.38684	12.97089	71.03276			0.00	0	4,7
ES42 On 04/05/2023 Bond Future			13.05652	68.58865	13.12734	68.22918			0.00	0	
ES42 On 03/08/2023 Bond Future			13.20381	70.03608	13.27735	69.66975			0.00	0	
ES42 On 02/11/2023 Bond Future			13.35991	67.25618	13.43652	66.88225			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			165.57678	165.57678	165.05551	165.05551			0.00	0	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			166.94521	166.94521	166.42532	166.42532			33,389,042.00	200	6,06
I2025	On	04/05/2023	Bond Future			170.37183	170.37183	169.84566	169.84566			0.00	0	
I2025	On	03/08/2023	Bond Future			172.21968	172.21968	171.68216	171.68216			0.00	0	
I2025	On	02/11/2023	Bond Future			175.86505	175.86505	175.31652	175.31652			0.00	0	
Total I2025 Future												33,389,042.00	200	7,21
Total For I2025												33,389,042.00	200	7,21
I2029	On	03/11/2022	Bond Future			119.47367	119.47367	117.79557	117.79557			0.00	0	58
I2029	On	02/02/2023	Bond Future			121.68974	121.68974	119.98864	119.98864			12,168,974.00	100	1,38
I2029	On	04/05/2023	Bond Future			122.89490	122.89490	121.16134	121.16134			0.00	0	
I2029	On	03/08/2023	Bond Future			125.48456	125.48456	123.71572	123.71572			0.00	0	
I2029	On	02/11/2023	Bond Future			126.81476	126.81476	125.00684	125.00684			0.00	0	
Total I2029 Future												12,168,974.00	100	1,98
Total For I2029												12,168,974.00	100	1,98
I2033	On	03/11/2022	Bond Future			113.17553	113.17553	111.34839	111.34839			0.00	0	38
I2033	On	02/02/2023	Bond Future			115.27486	115.27486	113.42141	113.42141			0.00	0	7,27
I2033	On	04/05/2023	Bond Future			116.25798	116.25798	114.36899	114.36899			0.00	0	
I2033	On	03/08/2023	Bond Future			118.70763	118.70763	116.77999	116.77999			0.00	0	
I2033	On	02/11/2023	Bond Future			119.80292	119.80292	117.83296	117.83296			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			127.76421	127.76421	124.09408	124.09408			0.00	0	1,12
I2038	On	02/02/2023	Bond Future			128.21848	128.21848	124.48840	124.48840			0.00	0	4,08
I2038	On	04/05/2023	Bond Future			130.85059	130.85059	127.04734	127.04734			0.00	0	1,78
I2038	On	03/08/2023	Bond Future			131.64818	131.64818	127.76379	127.76379			0.00	0	
I2038	On	02/11/2023	Bond Future			134.43501	134.43501	130.46870	130.46870			0.00	0	
Total I2038 Future												0.00	0	6,98
Total For I2038												0.00	0	6,98
I2046	On	03/11/2022	Bond Future			112.67868	112.67868	109.63693	109.63693			0.00	0	2,38
I2046	On	02/02/2023	Bond Future			114.76874	114.76874	111.67819	111.67819			0.00	0	11,67
I2046	On	04/05/2023	Bond Future			115.09385	115.09385	111.94197	111.94197			0.00	0	5,67
I2046	On	03/08/2023	Bond Future			117.51962	117.51962	114.30240	114.30240			0.00	0	
I2046	On	02/11/2023	Bond Future			117.92386	117.92386	114.63570	114.63570			0.00	0	
Total I2046 Future												0.00	0	19,71
Total For I2046												0.00	0	19,71
I2050	On	03/11/2022	Bond Future			114.92847	114.92847	111.33953	111.33953			0.00	0	1,10
I2050	On	02/02/2023	Bond Future			114.92363	114.92363	111.27563	111.27563			0.00	0	9,30
I2050	On	04/05/2023	Bond Future			117.28244	117.28244	113.56272	113.56272			0.00	0	3,58
I2050	On	03/08/2023	Bond Future			117.57275	117.57275	113.77350	113.77350			0.00	0	

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			120.06142	120.06142	116.18229	116.18229			0.00	0	
Total I2050 Future												0.00	0	13,95
Total For I2050												0.00	0	13,95
R186	On	03/11/2022	Bond Future			9.01708	109.00352	9.04839	108.89450		5.86	0.00	0	26,04
R186	On	02/02/2023	Bond Future			9.14404	105.69766	9.17556	105.59415		6.36	0.00	0	77,67
R186	On	04/05/2023	Bond Future			9.22277	107.84307	9.25599	107.74039		5.71	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.29056	104.78513	9.32633	104.68147		5.36	0.00	0	
R186	On	02/11/2023	Bond Future			9.36328	106.98104	9.40232	106.87551		4.78	0.00	0	
Total R186 Future												0.00	0	115,85
R186	On	03/11/2022	Bond Future	8.55	Call			0.00000	0.00000	0,000	5.07	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,752.30000	1.75230	1,643,280	5.07	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			35.10000	0.03510	20,430	5.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			518.03000	0.51803	394,340	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			2,896.70000	2.89670	2,787,680	4.50	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			0.00000	0.00000	0,000	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,823.38000	1.82338	1,714,360	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			0.00000	0.00000	0,000	5.05	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,787.83000	1.78783	1,678,810	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,210.29000	3.21029	3,123,460	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			394.91000	0.39491	411,840	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,182.86000	3.18286	3,096,280	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			381.86000	0.38186	398,290	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,237.68000	3.23768	3,150,600	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			388.41000	0.38841	405,090	6.30	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,124.10000	1.12410	1,159,720	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,450.47000	2.45047	2,383,410	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,136.65000	1.13665	1,172,560	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,431.65000	2.43165	2,364,880	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,111.33000	1.11133	1,146,680	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,469.09000	2.46909	2,401,760	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,676.88000	2.67688	2,736,120	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,487.41000	1.48741	1,442,990	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,695.66000	2.69566	2,755,110	5.63	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,477.65000	1.47765	1,433,440	5.63	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,658.51000	2.65851	2,717,530	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,497.59000	1.49759	1,452,950	5.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,055.54000	2.05554	2,106,650	4.85	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,088.83000	2.08883	2,034,410	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	9.40	Call			2,070.88000	2.07088	2,122,210	4.86	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,077.15000	2.07715	2,022,950	4.86	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,701.04000	1.70104	1,746,820	4.73	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Put			2,385.55000	2.38555	2,325,800	4.73	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,881.78000	3.88178	3,952,340	5.41	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,178.06000	1.17806	1,143,090	5.41	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.38	Call			2,040.25000	2.04025	2,091,140	4.85	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,100.57000	2.10057	2,045,930	4.85	0.00	0	
Total R186 Option												0.00	0	12,05
Total For R186												0.00	0	127,94
R197	On	03/11/2022	Bond Future			332.36361	332.36361	333.06159	333.06159			0.00	0	!
R197	On	02/02/2023	Bond Future			329.62270	329.62270	330.35654	330.35654			70,868,880.50	215	9!
R197	On	04/05/2023	Bond Future			336.38813	336.38813	337.14583	337.14583			0.00	0	
R197	On	03/08/2023	Bond Future			334.40713	334.40713	335.17655	335.17655			0.00	0	
R197	On	02/11/2023	Bond Future			341.48629	341.48629	342.27278	342.27278			0.00	0	
Total R197 Future												70,868,880.50	215	1,03
Total For R197												70,868,880.50	215	1,03
R202	On	03/11/2022	Bond Future			249.50647	249.50647	246.42873	246.42873			0.00	0	5,6'
R202	On	02/02/2023	Bond Future			249.40438	249.40438	246.28628	246.28628			0.00	0	5,9!
R202	On	04/05/2023	Bond Future			254.52280	254.52280	251.34726	251.34726			0.00	0	
R202	On	03/08/2023	Bond Future			255.06859	255.06859	251.82451	251.82451			0.00	0	
R202	On	02/11/2023	Bond Future			260.46763	260.46763	257.15561	257.15561			0.00	0	
Total R202 Future												0.00	0	11,55
Total For R202												0.00	0	11,55
R2023	On	03/11/2022	Bond Future			7.15568	101.64321	7.28658	101.60327		0.37	0.00	0	8,4!
Total R2023 Future												0.00	0	8,43
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			317.09000	0.31709	277,150	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			314.03000	0.31403	274,090	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			310.96000	0.31096	271,020	0.24	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	8,43
R2030	On	03/11/2022	Bond Future			10.70714	88.76070	10.78371	88.41598		9.79	0.00	0	45,3!
R2030	On	02/02/2023	Bond Future			10.86534	86.37935	10.94441	86.03443		10.77	0.00	0	91,0!
R2030	On	04/05/2023	Bond Future			10.99994	88.13401	11.08252	87.78446		10.39	0.00	0	
R2030	On	03/08/2023	Bond Future			11.13590	85.96459	11.22270	85.60869		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 Intert
R2030 On 02/11/2023 Bond Future			11.26917	87.76630	11.36054	87.40320		7.97		0.00	0	
Total R2030 Future										0.00	0	136,36
R2030 On 03/11/2022 Bond Future	10.09	Put			3,188.05000	3.18805	2,843,330	7.45		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			0.00000	0.00000	0,000	7.48		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			3,141.04000	3.14104	2,796,320	7.48		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			0.00000	0.00000	0,000	7.85		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			2,672.66000	2.67266	2,327,940	7.85		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			3,440.57000	3.44057	3,785,290	12.02		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			5,046.14000	5.04614	4,701,420	6.54		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			0.00000	0.00000	0,000	7.41		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,235.09000	3.23509	2,890,370	7.41		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			0.00000	0.00000	0,000	7.45		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			0.00000	0.00000	0,000	12.02		0.00	0	50
R2030 On 02/02/2023 Bond Future	9.99	Call			440.77000	0.44077	500,800	10.38		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			4,724.13000	4.72413	4,439,240	10.38		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			447.76000	0.44776	508,620	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			324.21000	0.32421	370,190	10.53		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			5,492.34000	5.49234	5,193,400	10.53		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			340.64000	0.34064	388,660	10.50		0.00	0	38
R2030 On 02/02/2023 Bond Future	11.16	Put			1,451.70000	1.45170	1,305,010	10.92		0.00	0	38
R2030 On 02/02/2023 Bond Future	11.35	Call			2,900.40000	2.90040	3,120,730	11.10		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			1,158.46000	1.15846	1,033,870	11.10		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			113.59000	0.11359	131,420	10.99		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			8,148.59000	8.14859	7,821,500	10.99		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			256.46000	0.25646	293,840	10.64		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,684.86000	4.68486	4,400,800	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			455.91000	0.45591	517,660	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,646.77000	4.64677	4,363,600	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			50.08000	0.05008	58,520	11.15		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			10,009.63000	10.00963	9,673,150	11.15		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			84.32000	0.08432	97,830	11.12		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			5,368.34000	5.36834	5,071,440	10.50		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			407.06000	0.40706	463,120	10.42		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			4,922.20000	4.92220	4,633,340	10.42		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.04	Put			8,902.95000	8.90295	8,571,540	11.12		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			90.91000	0.09091	105,410	11.09		0.00	0	38
R2030 On 02/02/2023 Bond Future	9.08	Put			8,712.86000	8.71286	8,382,440	11.09		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			6,083.55000	6.08355	5,776,010	10.64		0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/02/2023 Bond Future	9.79	Call			318.92000	0.31892	364,240	10.53		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			5,533.92000	5.53392	5,234,320	10.53		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			3,491.61000	3.49161	3,732,960	11.32		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			907.27000	0.90727	803,700	11.32		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			2,280.85000	2.28085	2,474,200	10.88		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,521.14000	1.52114	1,369,570	10.88		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			2,383.28000	2.38328	2,581,510	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			855.67000	0.85567	782,840	11.86		0.00	0	4,
R2030 On 04/05/2023 Bond Future	10.54	Call			1,545.38000	1.54538	1,672,080	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,875.19000	3.87519	3,652,340	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			1,731.42000	1.73142	1,868,210	10.15		0.00	0	3,
R2030 On 04/05/2023 Bond Future	11.34	Put			2,135.86000	2.13586	1,985,450	10.69		0.00	0	1,
R2030 On 04/05/2023 Bond Future	10.42	Call			1,362.55000	1.36255	1,478,530	10.05		0.00	0	4,
R2030 On 04/05/2023 Bond Future	10.42	Put			4,218.47000	4.21847	3,984,900	10.05		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,512.71000	1.51271	1,637,590	10.08		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,234.92000	1.23492	1,136,390	11.38		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	12.50	Call			6,584.15000	6.58415	6,860,870	11.86		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,902.50000	3.90250	3,678,730	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			592.62000	0.59262	653,080	10.13		0.00	0	4,
R2030 On 04/05/2023 Bond Future	9.67	Put			6,828.09000	6.82809	6,539,000	10.13		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			668.68000	0.66868	735,640	10.07		0.00	0	30
R2030 On 04/05/2023 Bond Future	10.65	Put			3,582.43000	3.58243	3,369,670	10.15		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			3,214.27000	3.21427	3,413,410	10.69		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			5,574.17000	5.57417	5,306,030	9.95		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			281.38000	0.28138	312,960	10.46		0.00	0	30
R2030 On 04/05/2023 Bond Future	9.03	Put			9,529.84000	9.52984	9,211,870	10.46		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			536.06000	0.53606	591,560	10.17		0.00	0	1,
R2030 On 04/05/2023 Bond Future	10.52	Put			3,929.93000	3.92993	3,705,260	10.08		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			1,529.00000	1.52900	1,654,780	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Call			3,951.60000	3.95160	4,173,290	10.96		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,719.92000	1.71992	1,592,060	10.96		0.00	0	30
R2030 On 04/05/2023 Bond Future	12.04	Call			5,159.32000	5.15932	5,410,340	11.38		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			7,187.91000	7.18791	6,893,860	10.17		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			6,398.45000	6.39845	6,115,860	10.07		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			845.36000	0.84536	926,770	9.95		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	12.57	Call			6,807.50000	6.80750	7,087,580	11.93		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			808.96000	0.80896	739,490	11.93		0.00	0	30
R2030 On 03/08/2023 Bond Future	10.40	Call			1,500.52000	1.50052	1,617,410	9.61		0.00	0	1,0
R2030 On 03/08/2023 Bond Future	10.65	Put			4,258.62000	4.25862	4,039,130	9.70		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			2,765.45000	2.76545	2,600,630	10.15		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	03/08/2023	Bond Future	11.35	Call		3,266.45000	3.26645	3,458,290	10.15	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,747.87000	2.74787	2,583,810	10.15	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,289.54000	3.28954	3,482,130	10.16	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,730.39000	2.73039	2,567,080	10.16	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,245.78000	1.24578	1,158,240	11.32	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		7,515.71000	7.51571	7,797,250	11.61	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,028.51000	1.02851	954,150	11.61	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		3,243.44000	3.24344	3,434,520	10.15	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		4,950.12000	4.95012	4,711,110	9.61	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,875.54000	1.87554	2,011,950	9.70	0.00	0	3
R2030	On	03/08/2023	Bond Future	12.59	Call		6,613.10000	6.61310	6,881,460	11.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,727.63000	1.72763	1,867,360	7.66	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,986.08000	3.98608	3,762,710	7.66	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,744.23000	1.74423	1,884,830	7.67	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,961.74000	3.96174	3,739,240	7.67	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,760.92000	1.76092	1,902,380	7.67	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,937.51000	3.93751	3,715,870	7.67	0.00	0	
Total R2030 Option											0.00	0	21,4
Total For R2030											0.00	0	157,8
R2032	On	03/11/2022	Bond Future			11.19707	84.00433	11.27342	83.61932	12.08	512,426,413.00	6,100	111,7
R2032	On	02/02/2023	Bond Future			11.35470	85.54157	11.43327	85.15531	12.74	213,853,925.00	2,500	116,0
R2032	On	04/05/2023	Bond Future			11.48708	83.11593	11.56870	82.72408	13.11	0.00	0	66,3
R2032	On	03/08/2023	Bond Future			11.61537	84.84994	11.70048	84.45081	12.03	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.75082	82.46693	11.83982	82.05963	10.07	0.00	0	
Total R2032 Future											726,280,338.00	8,600	296,7
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,000	15.70	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put		10,706.68000	10.70668	10,321,670	15.70	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		0.00000	0.00000	0,000	14.69	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call		0.00000	0.00000	0,000	10.30	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put		49.87000	0.04987	2,030	12.63	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call		0.00000	0.00000	0,000	9.39	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put		9,826.33000	9.82633	9,441,320	14.65	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call		1,388.12000	1.38812	1,760,060	12.89	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put		13.20000	0.01320	0,130	12.89	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call		4,952.22000	4.95222	5,337,230	14.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		3,692.63000	3.69263	3,307,620	10.01	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call		0.00000	0.00000	0,000	11.42	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put		3,161.99000	3.16199	2,776,980	10.30	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		0.00000	0.00000	0,000	10.33	0.00	0	7

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 03/11/2022 Bond Future	10.67	Put			3,109.17000	3.10917	2,724,160	10.33	0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Call			931.23000	0.93123	1,268,400	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			5,859.16000	5.85916	5,474,150	9.74	0.00	0	11
R2032 On 03/11/2022 Bond Future	10.21	Put			5,584.44000	5.58444	5,199,430	9.39	0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			0.00000	0.00000	0,000	9.81	0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			4,066.66000	4.06666	3,681,650	9.81	0.00	0	41
R2032 On 03/11/2022 Bond Future	10.56	Call			0.00000	0.00000	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			10,412.01000	10.41201	10,027,000	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			7,193.63000	7.19363	6,808,620	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			6,135.00000	6.13500	5,749,990	10.09	0.00	0	41
R2032 On 02/02/2023 Bond Future	10.40	Call			431.36000	0.43136	491,260	11.84	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			5,709.47000	5.70947	5,383,110	11.84	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			514.02000	0.51402	583,290	11.81	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			5,262.05000	5.26205	4,945,060	11.81	0.00	0	41
R2032 On 02/02/2023 Bond Future	10.67	Call			705.66000	0.70566	794,030	11.94	0.00	0	71
R2032 On 02/02/2023 Bond Future	10.22	Call			309.73000	0.30973	355,010	11.89	0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			6,552.75000	6.55275	6,211,770	11.89	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			416.15000	0.41615	474,280	11.84	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			5,800.78000	5.80078	5,472,650	11.84	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			423.75000	0.42375	482,770	11.84	0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			472.02000	0.47202	412,040	14.41	0.00	0	71
R2032 On 02/02/2023 Bond Future	9.47	Call			61.95000	0.06195	72,840	12.08	0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			10,479.36000	10.47936	10,103,990	12.08	0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			170.30000	0.17030	197,260	11.97	0.00	0	71
R2032 On 02/02/2023 Bond Future	9.92	Put			8,052.85000	8.05285	7,693,550	11.97	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			276.07000	0.27607	317,100	11.90	0.00	0	
R2032 On 02/02/2023 Bond Future	10.67	Put			4,562.26000	4.56226	4,264,370	11.94	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,388.99000	1.38899	1,247,320	13.18	0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			6,600.70000	6.60070	6,926,980	14.41	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			6,843.84000	6.84384	6,498,610	11.90	0.00	0	41
R2032 On 02/02/2023 Bond Future	9.31	Call			40.94000	0.04094	48,430	12.08	0.00	0	41
R2032 On 02/02/2023 Bond Future	9.31	Put			11,382.10000	11.38210	11,003,330	12.08	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			5,755.10000	5.75510	5,427,860	11.84	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			2,888.15000	2.88815	3,114,230	12.98	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,642.68000	1.64268	1,482,500	12.98	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			3,350.52000	3.35052	3,595,110	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			768.20000	0.76820	704,080	15.46	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			1,200.41000	1.20041	1,306,410	12.39	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			5,912.42000	5.91242	5,626,570	12.39	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,587.91000	1.58791	1,717,430	12.54	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			5,024.19000	5.02419	4,761,860	12.54	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,604.82000	1.60482	1,735,300	12.55	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,621.84000	1.62184	1,753,290	12.55	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,957.14000	4.95714	4,696,740	12.55	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,601.48000	2.60148	2,780,780	12.98	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put			3,559.78000	3.55978	3,347,230	12.98	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			9,066.11000	9.06611	9,393,840	15.46	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,990.59000	4.99059	4,729,220	12.55	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,376.52000	3.37652	3,187,460	12.04	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,679.66000	3.67966	3,890,570	12.05	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,355.54000	3.35554	3,167,320	12.05	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			4,021.02000	4.02102	4,242,630	12.17	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			3,095.36000	3.09536	2,917,840	12.17	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			3,628.36000	3.62836	3,837,600	12.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,397.31000	3.39731	3,207,420	12.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,654.12000	3.65412	3,864,190	12.04	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,977.46000	1.97746	2,131,300	9.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			4,870.60000	4.87060	4,617,140	9.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,995.40000	1.99540	2,150,180	9.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			4,840.80000	4.84080	4,588,280	9.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,013.45000	2.01345	2,169,160	9.67	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			4,811.14000	4.81114	4,559,550	9.67	0.00	0	
Total R2032 Option												0.00	0	24,46
Total For R2032												726,280,338.00	8,600	321,23
R2035	On	03/11/2022	Bond Future			11.59704	84.05025	11.66828	83.65016		13.88	0.00	0	19,42
R2035	On	02/02/2023	Bond Future			11.75522	85.58835	11.82840	85.18674		14.64	0.00	0	161,00
R2035	On	04/05/2023	Bond Future			11.88309	82.82001	11.95881	82.41248		15.22	0.00	0	
R2035	On	03/08/2023	Bond Future			12.00897	84.54754	12.08764	84.13240		14.11	0.00	0	
R2035	On	02/11/2023	Bond Future			12.14374	81.81262	12.22565	81.38900		12.07	0.00	0	
Total R2035 Future												0.00	0	180,42
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			0.03000	0.00003	0,000	13.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,034.65000	3.03465	2,634,530	13.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			0.04000	0.00004	0,000	13.31	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,975.73000	2.97573	2,575,600	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 Interr
R2035 On 03/11/2022 Bond Future	12.68	Call			5,391.62000	5.39162	5,791,710	15.89		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Call			0.00000	0.00000	0,000	13.07		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			3,925.48000	3.92548	3,525,390	13.07		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			0.00000	0.00000	0,000	13.16		0.00	0	97
R2035 On 03/11/2022 Bond Future	11.05	Put			3,567.55000	3.56755	3,167,460	13.16		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			0.02000	0.00002	0,000	13.28		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			6,491.57000	6.49157	6,091,480	12.85		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			11,350.11000	11.35011	10,950,020	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			8,198.76000	8.19876	7,798,670	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			3,093.62000	3.09362	2,693,510	13.28		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			0.00000	0.00000	0,000	15.89		0.00	0	97
R2035 On 02/02/2023 Bond Future	13.22	Put			553.94000	0.55394	490,550	16.91		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.88	Call			595.59000	0.59559	667,340	13.52		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			6,027.79000	6.02779	5,697,930	13.52		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			818.14000	0.81814	909,610	13.70		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			5,239.42000	5.23942	4,929,280	13.70		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			832.79000	0.83279	925,490	13.72		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			5,195.12000	5.19512	4,886,210	13.72		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			384.78000	0.38478	435,260	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			7,150.42000	7.15042	6,799,290	13.38		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			572.62000	0.57262	642,210	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			6,124.86000	6.12486	5,792,840	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			584.08000	0.58408	654,750	13.51		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			6,076.27000	6.07627	5,745,330	13.51		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			181.00000	0.18100	207,450	13.37		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			9,191.67000	9.19167	8,816,510	13.37		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			341.82000	0.34182	387,520	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			7,476.14000	7.47614	7,120,230	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			370.07000	0.37007	418,930	13.38		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			7,258.36000	7.25836	6,905,610	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			54.16000	0.05416	63,170	13.35		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			12,251.47000	12.25147	11,858,870	13.35		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			60.25000	0.06025	70,190	13.35		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			11,991.60000	11.99160	11,599,930	13.35		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			66.94000	0.06694	77,860	13.35		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.94	Call			2,867.44000	2.86744	3,080,750	14.94		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			2,260.40000	2.26040	2,072,100	14.94		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			2,992.31000	2.99231	3,210,920	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	Op Intere
R2035 On 02/02/2023 Bond Future	11.98	Put			2,169.28000	2.16928	1,986,280	15.00		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			7,678.85000	7.67885	8,017,070	16.91		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			11,733.37000	11.73337	11,342,680	13.35		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,744.88000	1.74488	1,875,540	14.35		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			873.43000	0.87343	950,550	14.16		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Put			1,467.63000	1.46763	1,365,000	16.86		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			1,669.92000	1.66992	1,796,610	14.31		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			6,063.02000	6.06302	5,782,180	14.31		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			1,725.95000	1.72595	1,855,610	14.34		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			5,945.85000	5.94585	5,667,980	14.34		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			8,654.05000	8.65405	8,323,640	14.16		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			5,907.16000	5.90716	5,630,290	14.35		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			319.18000	0.31918	352,480	14.15		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			12,851.22000	12.85122	12,476,990	14.15		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			699.37000	0.69937	763,750	14.15		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			9,589.00000	9.58900	9,245,850	14.15		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,763.93000	1.76393	1,895,590	14.36		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			5,868.64000	5.86864	5,592,770	14.36		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			5,101.89000	5.10189	5,354,440	15.85		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			2,476.77000	2.47677	2,321,790	15.85		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			7,653.88000	7.65388	7,958,780	16.86		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			3,892.27000	3.89227	4,098,390	14.11		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			4,354.94000	4.35494	4,145,920	14.11		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			3,837.50000	3.83750	4,041,910	14.09		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			4,406.28000	4.40628	4,195,550	14.09		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			3,864.84000	3.86484	4,070,110	14.10		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			4,380.54000	4.38054	4,170,670	14.10		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			6,352.59000	6.35259	6,074,840	11.45		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			2,062.88000	2.06288	2,209,670	11.45		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			6,315.96000	6.31596	6,039,130	11.45		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			2,025.61000	2.02561	2,170,570	11.44		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			6,389.67000	6.38967	6,111,010	11.44		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			2,044.04000	2.04404	2,189,910	11.45		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										0.00	0	193,57
R2037 On 03/11/2022 Bond Future			11.74191	80.11497	11.81275	79.71390		14.79		0.00	0	19,64
R2037 On 02/02/2023 Bond Future			11.88917	77.32509	11.96185	76.92214		16.50		0.00	0	129,11
R2037 On 04/05/2023 Bond Future			12.01757	78.89631	12.09268	78.48738		16.29		0.00	0	
R2037 On 03/08/2023 Bond Future			12.14662	76.28402	12.22460	75.86740		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	Opt Intert
R2037 On 02/11/2023 Bond Future			12.27065	77.88307	12.35162	77.45794		12.97	0.00	0	
Total R2037 Future									0.00	0	148,81
R2037 On 03/11/2022 Bond Future	11.32	Put			2,855.10000	2.85510	2,453,950	14.06	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			0.04000	0.00004	0,000	14.02	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,974.21000	2.97421	2,573,100	14.02	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			0.06000	0.00006	0,000	14.04	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,914.62000	2.91462	2,513,490	14.04	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			0.08000	0.00008	0,000	14.06	0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			619.35000	0.61935	693,240	15.12	0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			6,032.61000	6.03261	5,703,550	15.12	0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			631.49000	0.63149	706,500	15.13	0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			5,983.71000	5.98371	5,655,770	15.13	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			643.91000	0.64391	720,050	15.14	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			5,935.16000	5.93516	5,608,350	15.14	0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			708.08000	0.70808	789,990	15.20	0.00	0	6:
R2037 On 02/02/2023 Bond Future	11.10	Put			5,695.46000	5.69546	5,374,420	15.20	0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			2,569.23000	2.56923	2,769,820	16.45	0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			2,524.24000	2.52424	2,321,880	16.45	0.00	0	6:
R2037 On 04/05/2023 Bond Future	11.03	Call			1,265.25000	1.26525	1,367,430	15.18	0.00	0	4:
R2037 On 04/05/2023 Bond Future	11.03	Put			7,365.74000	7.36574	7,058,990	15.18	0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			6,215.09000	6.21509	5,934,200	15.44	0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			1,749.71000	1.74971	1,878,740	15.45	0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			6,175.14000	6.17514	5,895,240	15.45	0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			1,768.85000	1.76885	1,898,870	15.46	0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			6,135.38000	6.13538	5,856,470	15.46	0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			2,795.48000	2.79548	2,972,070	15.99	0.00	0	4:
R2037 On 04/05/2023 Bond Future	11.78	Put			4,519.44000	4.51944	4,287,100	15.99	0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			9,312.64000	9.31264	9,639,540	18.85	0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			1,152.01000	1.15201	1,069,980	18.85	0.00	0	4:
R2037 On 04/05/2023 Bond Future	11.30	Call			1,730.70000	1.73070	1,858,740	15.44	0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			3,890.16000	3.89016	4,096,700	15.80	0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			4,449.78000	4.44978	4,239,700	15.80	0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			3,917.64000	3.91764	4,125,040	15.82	0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			4,423.49000	4.42349	4,214,270	15.82	0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			3,945.20000	3.94520	4,153,460	15.83	0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			4,397.34000	4.39734	4,188,980	15.83	0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			6,464.03000	6.46403	6,187,910	12.39	0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			2,170.80000	2.17080	2,320,730	12.40	0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			6,426.63000	6.42663	6,151,430	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	11.55	Call			2,132.28000	2.13228	2,280,370	12.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,501.59000	6.50159	6,224,550	12.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call			2,151.49000	2.15149	2,300,500	12.39	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												0.00	0	151,28
R2040	On	03/11/2022	Bond Future			11.80184	81.96549	11.86245	81.59689		15.56	0.00	0	8,8
R2040	On	02/02/2023	Bond Future			11.94390	78.95913	12.00596	78.58938		17.40	0.00	0	119,36
R2040	On	04/05/2023	Bond Future			12.06753	80.56370	12.13159	80.18862		17.19	0.00	0	36
R2040	On	03/08/2023	Bond Future			12.19157	77.73579	12.25801	77.35375		16.92	0.00	0	
R2040	On	02/11/2023	Bond Future			12.31032	79.36530	12.37923	78.97554		14.30	0.00	0	
Total R2040 Future												0.00	0	128,45
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			11,924.67000	11.92467	11,556,070	18.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			2.31000	0.00231	0,400	15.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			2,247.54000	2.24754	1,877,030	15.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			931.25000	0.93125	1,206,210	16.05	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			104.74000	0.10474	11,100	16.05	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			0.16000	0.00016	0,010	14.91	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,946.67000	2.94667	2,577,920	14.91	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			0.21000	0.00021	0,010	14.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			2,882.58000	2.88258	2,513,780	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			7,569.08000	7.56908	7,200,480	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			6,874.41000	6.87441	6,505,810	14.30	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			0.00000	0.00000	0,000	14.61	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.20	Put			4,180.35000	4.18035	3,811,750	14.61	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			3,830.23000	3.83023	4,198,810	17.05	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			0.02000	0.00002	0,000	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			8,272.46000	8.27246	7,903,860	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			0.01000	0.00001	0,000	14.76	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	11.30	Put			3,527.38000	3.52738	3,158,770	14.76	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			0.27000	0.00027	0,010	14.95	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			2,818.57000	2.81857	2,449,710	14.95	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			2,960.00000	2.96000	3,148,460	17.53	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			2,581.32000	2.58132	2,400,030	17.53	0.00	0	6
R2040	On	02/02/2023	Bond Future	10.96	Call			539.03000	0.53903	594,420	15.90	0.00	0	36
R2040	On	02/02/2023	Bond Future	11.11	Call			720.97000	0.72097	790,820	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 Intert
R2040 On 02/02/2023 Bond Future	11.11	Put			6,337.52000	6.33752	6,037,620	16.04		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			97.93000	0.09793	110,380	15.86		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			6,285.27000	6.28527	5,986,420	16.06		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			837.09000	0.83709	915,500	16.15		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			5,926.91000	5.92691	5,635,570	16.15		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Put			12,019.81000	12.01981	11,663,390	15.86		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			509.67000	0.50967	562,520	15.90		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			7,330.41000	7.33041	7,013,510	15.90		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			7,157.22000	7.15722	6,842,860	15.90		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			707.27000	0.70727	776,090	16.03		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			6,390.03000	6.39003	6,089,100	16.03		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			2,166.26000	2.16626	2,005,560	17.84		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			3,642.36000	3.64236	3,854,920	17.90		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			2,099.56000	2.09956	1,942,370	17.90		0.00	0	38
R2040 On 02/02/2023 Bond Future	11.12	Call			734.84000	0.73484	805,740	16.06		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			12,234.34000	12.23434	11,877,040	15.86		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			105.67000	0.10567	119,000	15.86		0.00	0	38
R2040 On 02/02/2023 Bond Future	12.24	Call			3,536.21000	3.53621	3,745,260	17.84		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			6,334.54000	6.33454	6,083,800	16.43		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,176.33000	2.17633	2,305,250	16.48		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			6,128.27000	6.12827	5,882,110	16.48		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			914.91000	0.91491	982,010	15.99		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.92	Put			8,752.17000	8.75217	8,457,670	15.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,023.25000	2.02325	2,145,750	16.41		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			6,418.38000	6.41838	6,165,800	16.41		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			430.92000	0.43092	466,640	15.97		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			6,376.46000	6.37646	6,124,800	16.42		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,066.42000	2.06642	2,190,760	16.43		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			8,704.58000	8.70458	8,986,750	19.47		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,579.34000	1.57934	1,486,430	19.47		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			2,044.88000	2.04488	2,168,300	16.42		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			13,335.10000	13.33510	12,995,740	15.97		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			9,816.33000	9.81633	9,508,350	15.99		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,147.56000	1.14756	1,228,140	15.99		0.00	0	38
R2040 On 04/05/2023 Bond Future	12.78	Call			6,160.97000	6.16097	6,401,790	18.42		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,519.77000	2.51977	2,385,510	18.42		0.00	0	38
R2040 On 03/08/2023 Bond Future	12.22	Put			4,634.32000	4.63432	4,445,860	16.88		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,446.02000	4.44602	4,640,370	16.89		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			4,606.72000	4.60672	4,419,030	16.89		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,386.04000	4.38604	4,578,840	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 Intert
R2040 On 03/08/2023 Bond Future	12.21	Put			4,661.80000	4.66180	4,472,560	16.87		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,416.12000	4.41612	4,609,700	16.88		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,500.54000	2.50054	2,639,230	13.70		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			7,157.29000	7.15729	6,906,220	13.70		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,522.03000	2.52203	2,661,540	13.71		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			7,117.05000	7.11705	6,866,800	13.71		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,479.44000	2.47944	2,617,330	13.70		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			7,198.00000	7.19800	6,946,130	13.70		0.00	0	
Total R2040 Option										0.00	0	11,15
Total For R2040										0.00	0	139,66
R2044 On 03/11/2022 Bond Future			11.75172	79.06581	11.82200	78.62999		16.41		0.00	0	29,04
R2044 On 02/02/2023 Bond Future			11.88425	76.13157	11.95636	75.69316		18.37		0.00	0	95,26
R2044 On 04/05/2023 Bond Future			11.99895	77.67866	12.07338	77.23354		18.17		0.00	0	
R2044 On 03/08/2023 Bond Future			12.11356	74.91584	12.19071	74.46226		17.97		0.00	0	
R2044 On 02/11/2023 Bond Future			12.22280	76.48626	12.30275	76.02342		16.65		0.00	0	
Total R2044 Future										0.00	0	124,36
R2044 On 03/11/2022 Bond Future	11.39	Call			0.42000	0.00042	0,040	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			8,215.06000	8.21506	7,779,240	15.82		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,616.38000	2.61638	2,179,940	15.76		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			0.03000	0.00003	0,000	15.56		0.00	0	1,64
R2044 On 03/11/2022 Bond Future	11.30	Put			3,339.53000	3.33953	2,903,680	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			12,005.11000	12.00511	11,569,290	19.24		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,746.89000	2.74689	2,310,690	15.72		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			0.55000	0.00055	0,060	15.74		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,681.58000	2.68158	2,245,270	15.74		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			0.00000	0.00000	0,000	15.10		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Put			6,772.84000	6.77284	6,337,020	15.10		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			0.70000	0.00070	0,080	15.76		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			836.66000	0.83666	931,260	16.98		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			6,060.70000	6.06070	5,716,890	16.98		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			852.30000	0.85230	948,240	16.99		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			5,956.94000	5.95694	5,615,820	17.01		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			933.15000	0.93315	1,035,900	17.06		0.00	0	1,36
R2044 On 02/02/2023 Bond Future	11.15	Put			6,008.74000	6.00874	5,666,270	16.99		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			5,753.00000	5.75300	5,417,340	17.06		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Call			2,608.93000	2.60893	2,818,070	18.18		0.00	0	1,36
R2044 On 02/02/2023 Bond Future	11.90	Put			2,951.22000	2.95122	2,721,950	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 Intere
R2044 On 02/02/2023 Bond Future	12.00	Call			2,927.81000	2.92781	3,152,070	18.37		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			2,664.56000	2.66456	2,450,410	18.37		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			868.01000	0.86801	965,300	17.01		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			4,206.74000	4.20674	3,980,940	18.17		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	11.41	Call			2,171.07000	2.17107	2,324,850	17.34		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			6,300.13000	6.30013	6,008,790	17.34		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,193.83000	2.19383	2,348,720	17.35		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,216.72000	2.21672	2,372,720	17.37		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			6,215.79000	6.21579	5,926,670	17.37		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			3,032.91000	3.03291	3,224,810	17.79		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			6,257.85000	6.25785	5,967,620	17.35		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			4,999.54000	4.99954	4,746,320	17.79		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			3,767.93000	3.76793	3,987,250	18.17		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			4,573.01000	4.57301	4,818,310	18.57		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			3,534.30000	3.53430	3,334,480	18.57		0.00	0	1,50
R2044 On 03/08/2023 Bond Future	12.17	Put			4,756.57000	4.75657	4,537,130	18.22		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			4,573.49000	4.57349	4,805,810	18.19		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			4,812.25000	4.81225	4,590,990	18.19		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			4,604.47000	4.60447	4,837,700	18.20		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			4,784.46000	4.78446	4,564,110	18.20		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			4,635.27000	4.63527	4,869,410	18.22		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			3,087.53000	3.08753	3,265,950	16.00		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			7,518.28000	7.51828	7,233,860	16.00		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			3,041.74000	3.04174	3,218,360	15.98		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			7,599.58000	7.59958	7,313,360	15.98		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			3,064.74000	3.06474	3,242,260	15.99		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			7,558.99000	7.55899	7,273,670	15.99		0.00	0	
Total R2044 Option										0.00	0	19,60
Total For R2044										0.00	0	143,90
R2048 On 03/11/2022 Bond Future			11.67163	78.02454	11.74163	77.57879		16.99		0.00	0	83,80
R2048 On 02/02/2023 Bond Future			11.79666	79.48923	11.86847	79.04072		17.98		0.00	0	250,50
R2048 On 04/05/2023 Bond Future			11.90431	76.64150	11.97844	76.18594		18.82		0.00	0	10,90
R2048 On 03/08/2023 Bond Future			12.01239	78.20259	12.08920	77.73831		17.61		0.00	0	
R2048 On 02/11/2023 Bond Future			12.11694	75.41767	12.19654	74.94392		17.27		0.00	0	13,00
Total R2048 Future										0.00	0	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			12,621.53000	12.62153	12,175,780	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			7,887.72000	7.88772	7,441,970	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 Intert
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			3,573.10000	3.57310	3,127,330	15.95		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			0.28000	0.00028	0,020	16.11		0.00	0	8
R2048 On 03/11/2022 Bond Future	11.30	Put			2,891.70000	2.89170	2,445,690	16.11		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			0.37000	0.00037	0,030	16.13		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,824.19000	2.82419	2,378,100	16.13		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Put			7,140.81000	7.14081	6,695,060	15.67		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			0.48000	0.00048	0,050	16.15		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,756.80000	2.75680	2,310,620	16.15		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			1,073.21000	1.07321	1,442,560	17.30		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			81.55000	0.08155	5,150	17.30		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			0.02000	0.00002	0,000	15.95		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			220.75000	0.22075	252,090	16.42		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			10,421.18000	10.42118	10,004,010	16.42		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			787.97000	0.78797	877,800	16.77		0.00	0	2,5
R2048 On 02/02/2023 Bond Future	11.00	Put			6,545.89000	6.54589	6,187,210	16.77		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			882.08000	0.88208	980,010	16.85		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			6,217.71000	6.21771	5,867,130	16.85		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			898.40000	0.89840	997,700	16.86		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			6,164.01000	6.16401	5,814,800	16.86		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			915.04000	0.91504	1,015,720	16.87		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			6,110.75000	6.11075	5,762,920	16.87		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			948.66000	0.94866	1,052,140	16.90		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			6,004.87000	6.00487	5,659,840	16.90		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			2,366.52000	2.36652	2,562,670	17.89		0.00	0	2,5
R2048 On 02/02/2023 Bond Future	11.70	Put			3,426.27000	3.42627	3,173,910	17.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			2,223.72000	2.22372	2,382,260	17.88		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			6,381.32000	6.38132	6,084,300	17.88		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			2,247.19000	2.24719	2,406,880	17.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			6,337.61000	6.33761	6,041,740	17.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			2,270.79000	2.27079	2,431,640	17.90		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			6,294.12000	6.29412	5,999,410	17.90		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4,771.98000	4.77198	5,013,320	17.74		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,767.17000	4.76717	4,544,230	17.74		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4,803.99000	4.80399	5,046,270	17.75		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,739.12000	4.73912	4,517,120	17.75		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4,836.08000	4.83608	5,079,280	17.76		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,711.24000	4.71124	4,490,160	17.76		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,194.51000	3.19451	3,378,210	16.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			7,727.04000	7.72704	7,436,990	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 Intert
R2048	On	02/11/2023	Bond Future	11.48	Call		3,218.40000	3.21840	3,403,020	16.72	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,685.24000	7.68524	7,396,110	16.72	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		3,242.38000	3.24238	3,427,930	16.72	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,643.62000	7.64362	7,355,420	16.72	0.00	0	
Total R2048 Option											0.00	0	6,83
Total For R2048											0.00	0	365,15
R209	On	03/11/2022	Bond Future			11.60178	64.71208	11.66723	64.39194	15.65	0.00	0	15,34
R209	On	02/02/2023	Bond Future			11.73899	65.89627	11.80593	65.57475	16.57	0.00	0	24,67
R209	On	04/05/2023	Bond Future			11.85505	64.08081	11.92408	63.75448	17.19	119,831,114.70	1,870	5,95
R209	On	03/08/2023	Bond Future			11.96667	65.41765	12.03807	65.08522	15.98	0.00	0	
R209	On	02/11/2023	Bond Future			12.08260	63.63616	12.15661	63.29697	13.60	0.00	0	
Total R209 Future											119,831,114.70	1,870	45,97
R209	On	03/11/2022	Bond Future	9.25	Call		0.00000	0.00000	0,000	19.62	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		13,494.59000	13.49459	13,174,450	19.62	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		0.00000	0.00000	0,000	19.62	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		11,925.08000	11.92508	11,604,940	19.62	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		0.00000	0.00000	0,000	14.48	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		6,067.45000	6.06745	5,747,310	14.48	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		0.00000	0.00000	0,000	14.63	0.00	0	1,11
R209	On	03/11/2022	Bond Future	10.90	Put		3,900.18000	3.90018	3,580,040	14.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		0.00000	0.00000	0,000	14.76	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		3,373.10000	3.37310	3,052,960	14.76	0.00	0	5,00
R209	On	03/11/2022	Bond Future	11.01	Call		0.00000	0.00000	0,000	14.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,320.71000	3.32071	3,000,570	14.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		0.00000	0.00000	0,000	14.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,268.38000	3.26838	2,948,240	14.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		0.00000	0.00000	0,000	14.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,216.10000	3.21610	2,895,960	14.81	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		0.00000	0.00000	0,000	17.37	0.00	0	3,21
R209	On	03/11/2022	Bond Future	10.00	Put		8,914.81000	8.91481	8,594,670	17.37	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.50	Call		51.96000	0.05196	49,270	15.65	0.00	0	1,11
R209	On	03/11/2022	Bond Future	11.50	Put		874.47000	0.87447	551,640	15.65	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		1,599.01000	1.59901	1,913,160	16.62	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		6.03000	0.00603	0,040	16.62	0.00	0	3,21
R209	On	02/02/2023	Bond Future	10.79	Call		449.20000	0.44920	499,930	15.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,586.68000	5.58668	5,315,890	15.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		458.47000	0.45847	510,040	15.21	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		5,542.59000	5.54259	5,272,640	15.21	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		440.05000	0.44005	489,970	15.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	02/02/2023	Bond Future	10.78	Put		5.63096000	5.63096	5,359,360	15.19	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,096.66000	2.09666	1,976,930	18.36	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.00	Call		1,281.85000	1.28185	1,373,090	16.25	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		10,416.04000	10.41604	10,122,630	15.98	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,854.14000	5.85414	5,619,050	16.25	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,419.86000	1.41986	1,518,070	16.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,526.87000	5.52687	5,298,750	16.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,435.70000	1.43570	1,534,690	16.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,491.28000	5.49128	5,263,940	16.35	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		360.50000	0.36050	393,420	15.98	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.11	Call		1,451.81000	1.45181	1,551,590	16.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,456.03000	5.45603	5,229,480	16.36	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,728.97000	4.72897	4,935,570	18.36	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,371.06000	3.37106	3,535,610	15.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,828.29000	3.82829	3,660,410	15.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,395.00000	3.39500	3,560,240	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,805.40000	3.80540	3,638,210	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,347.19000	3.34719	3,511,050	15.90	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,851.31000	3.85131	3,682,740	15.90	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,791.75000	1.79175	1,907,890	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,680.52000	5.68052	5,457,470	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,808.12000	1.80812	1,924,990	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,647.27000	5.64727	5,424,950	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,775.23000	1.77523	1,890,630	13.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,713.67000	5.71367	5,489,880	13.00	0.00	0	
Total R209 Option											0.00	0	53,77
Total For R209											119,831,114.70	1,870	99,74
R210	On	03/11/2022	Bond Future			226.44083	226.44083	223.99456	223.99456		0.00	0	10
R210	On	02/02/2023	Bond Future			230.64118	230.64118	228.16489	228.16489		0.00	0	30
R210	On	04/05/2023	Bond Future			232.29665	232.29665	229.77411	229.77411		0.00	0	
R210	On	03/08/2023	Bond Future			237.19197	237.19197	234.61853	234.61853		0.00	0	
R210	On	02/11/2023	Bond Future			239.05436	239.05436	236.42235	236.42235		0.00	0	
Total R210 Future											0.00	0	47
Total For R210											0.00	0	47
R213	On	03/11/2022	Bond Future			11.06714	79.57754	11.14371	79.22905	11.32	0.00	0	32,90
R213	On	02/02/2023	Bond Future			11.23007	81.03380	11.30896	80.68440	11.99	0.00	0	33,00
R213	On	04/05/2023	Bond Future			11.35949	79.12460	11.44148	78.77025	12.31	0.00	0	
R213	On	03/08/2023	Bond Future			11.48703	80.77472	11.57266	80.41385	11.25	0.00	0	
R213	On	02/11/2023	Bond Future			11.62681	78.91274	11.71652	78.54447	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												0.00	0	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			9,867.57000	9.86757	9,519,080	14.20		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,567.03000	3.56703	3,218,540	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			3,518.99000	3.51899	3,170,500	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			5,518.72000	5.51872	5,170,230	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			4,486.74000	4.48674	4,138,250	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			6,215.87000	6.21587	5,867,380	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			9,551.30000	9.55130	9,202,810	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			3,615.11000	3.61511	3,266,620	8.79		0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,470.98000	3.47098	3,122,490	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			5,323.85000	5.32385	5,025,610	11.34		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			458.27000	0.45827	519,630	11.37		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			4,845.16000	4.84516	4,557,120	11.37		0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put			6,266.58000	6.26658	5,953,780	11.47		0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			353.62000	0.35362	403,300	11.35		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,407.16000	5.40716	5,107,440	11.35		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			359.70000	0.35970	410,110	11.35		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,365.39000	5.36539	5,066,400	11.35		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			365.97000	0.36597	417,130	11.34		0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put			4,539.59000	4.53959	4,259,070	11.41		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,520.64000	4.52064	4,787,280	13.15		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			710.48000	0.71048	627,720	13.15		0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call			44.35000	0.04435	52,030	11.91		0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,323.39000	10.32339	9,981,670	11.91		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			248.70000	0.24870	285,300	11.47		0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			530.58000	0.53058	599,460	11.41		0.00	0	97
R213	On	04/05/2023	Bond Future	10.75	Call			1,423.55000	1.42355	1,540,740	11.78		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			4,477.81000	4.47781	4,240,650	11.78		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,393.87000	1.39387	1,509,310	11.77		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			4,538.73000	4.53873	4,299,820	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		1,408.76000	1.40876	1,525,080	11.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,508.31000	4.50831	4,270,280	11.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,060.09000	3.06009	2,887,860	11.36	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,281.75000	3.28175	3,471,140	11.37	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,041.30000	3.04130	2,869,820	11.37	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,235.40000	3.23540	3,423,280	11.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,078.71000	3.07871	2,905,720	11.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,258.68000	3.25868	3,447,320	11.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,756.01000	1.75601	1,895,770	8.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,247.01000	4.24701	4,018,500	8.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,772.29000	1.77229	1,912,920	8.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,220.70000	4.22070	3,993,060	8.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,739.80000	1.73980	1,878,720	8.87	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,273.42000	4.27342	4,044,070	8.87	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	71,24
R214	On	03/11/2022	Bond Future			11.67169	62.45991	11.73685	62.12670	17.00	0.00	0	15,3
R214	On	02/02/2023	Bond Future			11.80214	63.60292	11.86884	63.26789	18.01	0.00	0	71,3
R214	On	04/05/2023	Bond Future			11.90668	61.59404	11.97536	61.25385	18.79	0.00	0	
R214	On	03/08/2023	Bond Future			12.00837	62.87877	12.07932	62.53217	17.55	0.00	0	
R214	On	02/11/2023	Bond Future			12.11587	60.89578	12.18929	60.54213	16.09	0.00	0	
Total R214 Future											0.00	0	86,65
R214	On	03/11/2022	Bond Future	11.34	Call		0.70000	0.00070	0,080	16.19	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,075.43000	2.07543	1,741,600	16.19	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		0.89000	0.00089	0,120	16.21	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,021.99000	2.02199	1,688,010	16.21	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1.13000	0.00113	0,180	16.23	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,968.66000	1.96866	1,634,500	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		749.20000	0.74920	824,750	16.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,850.49000	4.85049	4,591,010	16.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,143.50000	2.14350	2,300,530	18.11	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put		2,489.33000	2.48933	2,311,330	18.11	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		722.63000	0.72263	796,130	16.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,934.90000	4.93490	4,673,370	16.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		735.88000	0.73588	810,410	16.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,892.63000	4.89263	4,632,130	16.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		762.67000	0.76267	839,250	16.93	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put		4,808.58000	4.80858	4,550,130	16.93	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,936.43000	4.93643	4,718,390	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	11.36	Call			1,845.82000	1.84582	1,966,250	17.88	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			5,004.81000	5.00481	4,785,050	17.88	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,864.93000	1.86493	1,986,220	17.89	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			4,970.53000	4.97053	4,751,630	17.89	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,884.15000	1.88415	2,006,300	17.90	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			4,031.25000	4.03125	4,216,280	17.77	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			3,640.92000	3.64092	3,479,350	17.77	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			3,978.63000	3.97863	4,162,280	17.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			3,684.69000	3.68469	3,521,740	17.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			4,004.91000	4.00491	4,189,250	17.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			3,662.74000	3.66274	3,500,480	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			5,967.68000	5.96768	5,746,670	15.52	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			2,322.84000	2.32284	2,456,210	15.53	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			5,934.05000	5.93405	5,713,770	15.53	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			2,285.25000	2.28525	2,417,150	15.51	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			6,001.70000	6.00170	5,779,950	15.51	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			2,303.88000	2.30388	2,436,520	15.52	0.00	0	
Total R214 Option												0.00	0	3,20
Total For R214												0.00	0	89,85
Total for Bond												962,538,349.20	10,985	1,945,66
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			815.36100	815.36100	812.23100	812.23100				0.00	0	
GOVI On 02/02/2023 GOVI			830.28200	830.28200	827.11300	827.11300				0.00	0	86
GOVI On 04/05/2023 GOVI			847.11900	847.11900	843.89200	843.89200				0.00	0	
GOVI On 03/08/2023 GOVI			864.77000	864.77000	861.48000	861.48000				0.00	0	
GOVI On 02/11/2023 GOVI			882.88200	882.88200	879.52300	879.52300				0.00	0	
Total GOVI Future										0.00	0	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			81,790.00000	8.17900	50,490,000			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			81,890.00000	8.18900	50,590,000			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			81,990.00000	8.19900	50,690,000			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			237,070.00000	23.70700	205,380,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			237,170.00000	23.71700	205,480,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			237,270.00000	23.72700	205,580,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			89,880.00000	8.98800	57,610,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.86	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		89,680.00000	8.96800	57,410,000		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		89,780.00000	8.97800	57,510,000		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		242,500.00000	24.25000	275,400,000		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		242,700.00000	24.27000	275,600,000		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		242,600.00000	24.26000	275,500,000		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		62,870.00000	6.28700	29,280,000		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		62,970.00000	6.29700	29,380,000		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		62,770.00000	6.27700	29,180,000		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											0.00	0	86
Total for GOVI											0.00	0	86
AL37	On	03/11/2022	Index Future			831.14800	831.14800	830.42600	830.42600		0.00	0	
AL37	On	02/02/2023	Index Future			846.35800	846.35800	845.64200	845.64200		0.00	0	
AL37	On	04/05/2023	Index Future			863.52000	863.52000	862.79700	862.79700		0.00	0	
AL37	On	03/08/2023	Index Future			881.51400	881.51400	880.77800	880.77800		0.00	0	
AL37	On	02/11/2023	Index Future			899.97600	899.97600	899.22600	899.22600		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/11/2022	Index Future			942.04300	942.04300	938.28300	938.28300		0.00	0	
AL7T	On	02/02/2023	Index Future			959.28300	959.28300	955.47500	955.47500		0.00	0	
AL7T	On	04/05/2023	Index Future			978.73500	978.73500	974.85800	974.85800		0.00	0	
AL7T	On	03/08/2023	Index Future			999.12900	999.12900	995.17500	995.17500		0.00	0	
AL7T	On	02/11/2023	Index Future			1,020.05500	1,020.05500	1,016.01900	1,016.01900		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/11/2022	Index Future			827.12400	827.12400	823.98200	823.98200		0.00	0	10
ALBI	On	02/02/2023	Index Future			842.26100	842.26100	839.07900	839.07900		0.00	0	10
ALBI	On	04/05/2023	Index Future			859.34000	859.34000	856.10200	856.10200		0.00	0	
ALBI	On	03/08/2023	Index Future			877.24600	877.24600	873.94300	873.94300		0.00	0	
ALBI	On	02/11/2023	Index Future			895.61900	895.61900	892.24800	892.24800		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	21
Total For ALBI										0.00	0	21
IGOV On 03/11/2022 Index Future			319.37200	319.37200	314.43000	314.43000				0.00	0	.
IGOV On 02/02/2023 Index Future			325.29600	325.29600	320.26900	320.26900				22,770,720.00	7	70
IGOV On 04/05/2023 Index Future			331.97100	331.97100	326.84300	326.84300				0.00	0	.
IGOV On 03/08/2023 Index Future			338.96400	338.96400	333.73000	333.73000				0.00	0	
IGOV On 02/11/2023 Index Future			346.13800	346.13800	340.79300	340.79300				0.00	0	
Total IGOV Future										22,770,720.00	7	73
Total For IGOV										22,770,720.00	7	73
Total for Index										22,770,720.00	7	94
JIBAR F On 16/11/2022 Jibar Future			6.51500	93.48500	6.53500	93.46500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			7.23500	92.76500	7.21500	92.78500				0.00	0	6
JIBAR F On 18/01/2023 Jibar Future			7.27000	92.73000	7.26500	92.73500				0.00	0	
JIBAR F On 15/02/2023 Jibar Future			7.68000	92.32000	7.67000	92.33000				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.72500	92.27500	7.69000	92.31000				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.84000	92.16000	7.82500	92.17500				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.96000	92.04000	7.92500	92.07500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.03500	91.96500	8.02500	91.97500				0.00	0	;
JIBAR F On 20/12/2023 Jibar Future			8.09000	91.91000	8.05000	91.95000				0.00	0	2;
JIBAR F On 20/03/2024 Jibar Future			8.14000	91.86000	8.11000	91.89000				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			8.08000	91.92000	8.03500	91.96500				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			8.11500	91.88500	8.07500	91.92500				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 :										985,309,069.20	10,992	1,947,85
ABCPI3 On 07/12/2023 Spot Bond			4.89800	328.60247	4.89800	328.41007				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	100.97829				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.85173				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.10000	102.05878	10.10000	101.97638				0.00	0	

Contract 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			12.35500	87.54221	12.35500	87.45622				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.35359				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.92618				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	99.87900				0.00	3,480,000,000	1,740,000,000
Total ABFN16 SPOT										0.00	3,480,000,000	1,740,000,000
Total For ABFN16										0.00	3,480,000,000	1,740,000,000
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.58159				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.55585				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.72554				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.40917				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	102.90522				0.00	0	1,533,000,000
Total ABFN26 SPOT										0.00	0	1,533,000,000
Total For ABFN26										0.00	0	1,533,000,000
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.65583				0.00	200,000,000	200,000,000
Total ABFN28 SPOT										0.00	200,000,000	200,000,000
Total For ABFN28										0.00	200,000,000	200,000,000
ABFN28 On 29/08/2025 Spot Bond					0.00000	102.05730				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	102.16605				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.86376				0.00	0	9,200,000,00
Total ABFN32 SPOT										0.00	0	9,200,000,00
Total For ABFN32										0.00	0	9,200,000,00
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.12544				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.47257				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.52684				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.93622				0.00	0	1,000,000,00
Total ABFN37 SPOT										0.00	0	1,000,000,00
Total For ABFN37										0.00	0	1,000,000,00
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.03915				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.96321				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.56842				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.43854				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.44420				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.84741				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	101.33957				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.30270				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.66415				0.00	0	170,000,00
Total ABFN49 SPOT										0.00	0	170,000,00
Total For ABFN49										0.00	0	170,000,00
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.56872				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.64103				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.62018				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.52217				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.56195				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.59516				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.91962				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.93830				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.83863				0.00	0	

Contract 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	103.86107				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.12445				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.34366				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.87041				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.90930				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.02000	8.02000	8.02000	156.26369				0.00	0	110,000,00
Total ABKI04 SPOT										0.00	0	110,000,00
Total For ABKI04										0.00	0	110,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	53.41811	100.00000	53.05029				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	163.87792				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	215.45369				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.15000	5.15000	5.15000	235.65366				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.87000	8.87000	8.87000	101.02709				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.01500	9.01500	9.01500	108.90576			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.40000	99.91897	7.40000	99.85829			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.26000	102.81364	9.26000	102.73780			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.42500	104.63277	9.42500	104.55424			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.84000	102.80141	7.84000	102.73592			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.59000	98.87337	9.59000	98.79664		2,033,080,000,000.00		212,000,000	53,000,000
Total ABS7 SPOT								2,033,080,000,000.00		212,000,000	53,000,000
Total For ABS7								2,033,080,000,000.00		212,000,000	53,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.04169	100.00000	13.94764			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.60000	329.60106	4.60000	329.41595			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.89000	11.89000	11.89000	102.01276			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.99207			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.96769			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.98639			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	100.98639				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	100.92655				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.36017				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.45195				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.66279				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.42458				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.64355				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.19799				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	101.19649				0.00	0	100,000,00
Total AGLG01 SPOT										0.00	0	100,000,00
Total For AGLG01										0.00	0	100,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.27774				0.00	1,942,000,000	928,000,000
Total AGT01 SPOT										0.00	1,942,000,000	928,000,000
Total For AGT01										0.00	1,942,000,000	928,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.73448				0.00	215,600,000	53,900,000
Total AGT02 SPOT										0.00	215,600,000	53,900,000
Total For AGT02										0.00	215,600,000	53,900,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.79835				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.91608				0.00	0	1,800,000,000
Total AGT04 SPOT										0.00	0	1,800,000,000
Total For AGT04										0.00	0	1,800,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.36448				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.37347				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.31500	97.47002	9.31500	97.39769				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.38717				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.43279				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.48968				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.34045				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	101.48300				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.39500	102.40965	9.39500	102.33302				0.00	0	270,000,00
Total AHF5A3 SPOT										0.00	0	270,000,00
Total For AHF5A3										0.00	0	270,000,00
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.60277				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.54362				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.62445				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.48907				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.97628				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.41417				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.54351				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.62431				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.18949				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.58474				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	101.65806				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.58391				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.55361				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.66470				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.62633				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.76458				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.24999				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.26000	101.83029	8.26000	101.76382				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			10.11000	102.84701	10.11000	102.76435				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			13.21500	89.30324	13.21500	89.21012				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			6.37000	192.89467	6.37000	192.75855				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.91869				0.00	0	

Contract 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	100.24755				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.05749				0.00	0	600,000,00
Total APF14 SPOT										0.00	0	600,000,00
Total For APF14										0.00	0	600,000,00
APF16 On 07/08/2024 Spot Bond					0.00000	99.92377				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.74342				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.50000	251.11088	5.50000	250.95180				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.11000	216.95103	6.11000	216.80308				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.06000	206.53589	5.06000	206.41184				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.60000	112.73506	5.60000	112.66303				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.08474				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.04748				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.86865				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	101.69347				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	101.56787				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	101.53958				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.08236				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.91016				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.91922				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.63502				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.18500	5.18500	5.18500	111.48595				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.75500	5.75500	5.75500	101.68612				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.01284				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.12647				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	99.88828				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	100.43867				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.71000	111.27434	5.71000	111.20227				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.93138				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.49050				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.05357				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.90085				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.90085				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.35935				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.20405				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.04036				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.48681				0.00	1,074,000,000	537,000,000
Total ASN374 SPOT										0.00	1,074,000,000	537,000,000
Total For ASN374										0.00	1,074,000,000	537,000,000
ASN38: On 06/11/2023 Spot Bond					0.00000	100.94597				0.00	0	

Contract 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	100.99539				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.99539				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.11379				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.21873				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.44251				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.90857				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.88859				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.01063				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	101.18570				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	103.98959				0.00	800,000,000	400,000,000
Total ASN421 SPOT										0.00	800,000,000	400,000,000
Total For ASN421										0.00	800,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44(On 22/06/2023 Spot Bond					0.00000	100.81857				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.83824				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.27494				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	100.94273				0.00	0	100,000,00
Total ASN459 SPOT										0.00	0	100,000,00
Total For ASN459										0.00	0	100,000,00
ASN46(On 17/07/2023 Spot Bond					0.00000	100.38281				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.38524				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.85500	9.85500	9.85500	102.26762				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.35500	11.35500	11.35500	101.20173				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.08570				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.09514				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.54479				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.16054				0.00	0	
Total ASN480 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN480									0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	115.37947			0.00	0	
Total ASN485 SPOT									0.00	0	
Total For ASN485									0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.14000	11.14000	11.14000	100.85742			0.00	0	
Total ASN486 SPOT									0.00	0	
Total For ASN486									0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.49616			0.00	0	
Total ASN489 SPOT									0.00	0	
Total For ASN489									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.91704			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.91704			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.90198			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.71000	97.81779	10.71000	97.73417		1,216,656,000,000.00	113,600,000	28,400,000	
Total ASN508 SPOT								1,216,656,000,000.00	113,600,000	28,400,000	
Total For ASN508								1,216,656,000,000.00	113,600,000	28,400,000	
ASN50: On 21/12/2026 Spot Bond			9.89000	97.41456	9.89000	97.33752		0.00	0	0	
Total ASN509 SPOT								0.00	0	0	
Total For ASN509								0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			10.44000	96.33185	10.44000	96.25153		0.00	0	0	
Total ASN510 SPOT								0.00	0	0	
Total For ASN510								0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			10.44000	96.33185	10.44000	96.25153		0.00	0	0	
Total ASN511 SPOT								0.00	0	0	
Total For ASN511								0.00	0	0	
ASN52: On 31/07/2024 Spot Bond			9.01500	102.55662	9.01500	102.48293		0.00	0	0	
Total ASN522 SPOT								0.00	0	0	
Total For ASN522								0.00	0	0	
ASN52: On 31/07/2024 Spot Bond			10.96500	103.06680	10.96500	102.97715		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 ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			10.91500	103.05375	10.91500	102.96450				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.41500	102.88748	10.41500	102.80235				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.41500	102.88748	10.41500	102.80235				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.79303				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.09180				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	99.34969				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			11.05000	102.50828	11.05000	102.41844				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			11.14000	101.14875	11.14000	101.93988				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			11.00000	102.29785	11.00000	102.20858				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	101.35875				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.25391				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 04/09/2024 Spot Bond					0.00000	101.23959				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.94986				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.86425				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.02517				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.80502				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.01264				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.68000	102.30382	9.68000	102.22429				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.54688				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.40950				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.22528				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.24486				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.62927				0.00	0	
Total ASN602 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.15709				0.00	0	100,000,00
Total ASN607 SPOT										0.00	0	100,000,00
Total For ASN607										0.00	0	100,000,00
ASN61: On 31/01/2030 Spot Bond					0.00000	100.10504				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.98349				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.03067				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.92961				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.72830				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.81325				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.89023				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.63992				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.76104				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.99851				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.07863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.38175				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	99.99966				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.17839				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.56388				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.92384				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.42159				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.71852				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.81732				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.86728				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.04087				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.07741				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	101.64462				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.97369				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.92007				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.09102				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.10142				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.42150				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.10115				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.95554				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.96163				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.32667				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.88592				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.84975				0.00	0	
Total ASN713 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.82346				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.93327				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.30673				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.74642				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.11359				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.30011				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.09896				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.51721				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.93067				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.92504				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.93724				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	96.61076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.09493				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.14052				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.08694				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.14384	10.14384	10.14384	105.05422				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.30691				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.61500	10.61500	10.61500	102.15768				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.10400				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.09443				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.09456				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.11278				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.83412				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81: On 06/04/2025 Spot Bond					0.00000	100.75147				0.00	0	2,200,000,00
Total ASN818 SPOT										0.00	0	2,200,000,00
Total For ASN818										0.00	0	2,200,000,00
ASN82: On 02/04/2026 Spot Bond					0.00000	100.74893				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.53682				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.01676				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	92.11509				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.56116				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.65295				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.65161				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.54432				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.48499				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.48499				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.10411				0.00	0	
Total ASN834 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.98184				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	100.30920				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.30732				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.30732				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.25209				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.79569				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	100.10388				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.10334				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.92514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.94969				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.51728				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.39231				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	100.09518				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	103.65958				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	102.91817				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.13997				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.13997				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.98003				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.02387				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	101.02387				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.90700				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.87595				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.08366				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.07148				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.01687				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.19705				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.39983				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.90851				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.08528				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.59000	106.08447	11.59000	103.01037				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.05929				0.00	0	
Total ASN902 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.08916				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.91284				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.38551				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.24931				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.17916				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.15244				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.08131				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.09973				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.10781				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.12500				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.00246				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.94503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.80460				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 06/02/2023 Spot Bond					0.00000	100.57335				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN935 On 20/12/2027 Spot Bond					0.00000	101.20716				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.64572				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.09837				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.47679				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.40924				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.37074				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	100.27557				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	100.20349				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	100.82858				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	

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 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.30166				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.79976				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.60000	99.13523	7.60000	99.07430				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.48144				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.21032				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.49502				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.80707				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.42437				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.65146				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.34000	12.34000	12.34000	100.70898				0.00	0	
Total BAYA72 SPOT										0.00	0	

Contract 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 BAYA72										0.00	0	
BAYA72 On 01/07/2024 Spot Bond					0.00000	100.25968				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 31/03/2023 Spot Bond					0.00000	101.13086				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.40402				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.30244				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	101.25066				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/12/2023 Spot Bond					0.00000	101.09500				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.07616				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.22301				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.53636				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.17252				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.20534				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.02539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.04844				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.02489				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.90065				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.01563				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.16925				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.09613				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.09523				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.06259				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.21267				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.41555				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.23651				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

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 30/06/2023 Spot Bond					0.00000	101.63065				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.21304				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	101.20389				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	101.21267				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.21304				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.44500	9.44500	9.44500	94.82373				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.92742				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.36551				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.19020				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.21627				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	95.74960				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.09293				0.00	0	
Total BDX37 SPOT										0.00	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 BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.81128				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.08918				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.11076				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.79744				0.00	0	1,850,000,00
Total BGL19 SPOT										0.00	0	1,850,000,00
Total For BGL19										0.00	0	1,850,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.99239				0.00	640,000,000	4,870,000,00
Total BID10 SPOT										0.00	640,000,000	4,870,000,00
Total For BID10										0.00	640,000,000	4,870,000,00
BID11 On 15/11/2023 Spot Bond			8.30000	101.04454	8.30000	105.76592				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.38540				0.00	380,000,000	390,000,00
Total BID13 SPOT										0.00	380,000,000	390,000,00
Total For BID13										0.00	380,000,000	390,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.50674				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.82362				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.84370				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.10101				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.57245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0:On 21/02/2023 Spot Bond					0.00000	93.67600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	100.45300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	87.26400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	44.92200				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	99.88671				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	100.76148				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	101.45570				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	101.48085				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	101.39809				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.73641				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.63516				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.02089				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.56764				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BPPF3: On 10/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.83818				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.25018				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.95085				0.00	0	
Total CBL29 SPOT										0.00	0	

Contract 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 CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	99.85767				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.94000	106.84144	8.94000	106.76488				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.24000	108.12647	9.24000	108.04645				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.79000	104.42543	9.79000	104.34276				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.83000	10.83000	10.83000	100.62526				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.02887				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.74083				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.84089				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.31269				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.32717				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.02711				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	103.23811	4.77000	101.96300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.76200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.93958				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.31500	102.92757	9.31500	102.84993				0.00	0	319,059,30
Total CLN362 SPOT										0.00	0	319,059,30
Total For CLN362										0.00	0	319,059,30
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.09286	8.70700	105.29500				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.91798				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.81100				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.43000	100.28486	11.43000	100.19252				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	111.16474	6.50000	103.61500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	102.72100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.77284				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN399 On 14/11/2022 Spot Bond					0.00000	99.77418				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.45000	154.81386	6.45000	154.70452				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.56000	148.10631	8.56000	147.97718				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.83387				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.96000	103.58482	8.96000	103.50960				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.66100				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.59610				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.23194				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.07216				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.73810				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	101.04257				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond			10.47000	99.67936	10.47000	102.61360				0.00	0	
Total CLN517 SPOT										0.00	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 CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.58255				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.07046				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.36131				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	101.04719				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.46627				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.31498				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.30042				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.59399				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.07046				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.98034				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.40110				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.67000	102.38500	10.67000	102.29827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.97778				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.21991				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.46667				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	148.25100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.58553				0.00	1,294,000,000	647,000,000
Total CLN545 SPOT										0.00	1,294,000,000	647,000,000
Total For CLN545										0.00	1,294,000,000	647,000,000
CLN545 On 21/08/2026 Spot Bond			10.14000	101.72377	10.14000	101.64178				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.19000	100.81464	10.19000	100.73164				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.28000	99.56112	10.28000	99.47980				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.33000	10.33000	10.33000	309.99945				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN556 On 15/11/2023 Spot Bond					0.00000	101.78416				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	99.77962				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.52847				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.50290				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	137.72200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.84117				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.64000	98.65284	10.64000	98.57181				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.14000	99.91627	10.14000	99.83574				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.14645				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.56190				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.80106				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.24947				0.00	0	
Total CLN567 SPOT										0.00	0	

Contract 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 CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.84776				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.37000	98.88015	10.37000	98.79869				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.77161				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	99.84719				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.01566				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.05340				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.38943				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.77401				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	99.86740				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.13412				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.39308				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.58953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.35969				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.57396				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.93230				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.96927				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.82028				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.87000	153.84415	4.87000	123.43267				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.83132				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.98247				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.50884				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.61000	9.61000	9.61000	103.25049				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.74374				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 10/12/2024 Spot Bond					0.00000	101.01283				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.93230				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.93230				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.75900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			9.19500	9.19500	9.19500	101.42448				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	99.93801				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	100.91749				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.14262				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.42312				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.53144				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.77000	100.00240	9.77000	99.92574				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.23977				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.27148				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.18219				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.53381				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	94.66400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.50420				0.00	1,052,000,000	526,000,000
Total CLN617 SPOT										0.00	1,052,000,000	526,000,000
Total For CLN617										0.00	1,052,000,000	526,000,000
CLN618 On 20/12/2022 Spot Bond					0.00000	101.07281				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.34354				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.15136				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.60184				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.52900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.22260				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.61000	102.80667	7.61000	102.74345				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.78789				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.57058				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.30000	59.60540	13.30000	78.64107				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.46146				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.84000	98.88801	10.84000	98.80294				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.78159				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.47638				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.68777				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	99.88924				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63f On 19/08/2025 Spot Bond					0.00000	104.26012				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63f On 21/11/2024 Spot Bond					0.00000	101.48284				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63f On 19/08/2025 Spot Bond					0.00000	101.77528				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63f On 19/02/2023 Spot Bond					0.00000	101.90125				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	101.90139				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64f On 17/10/2023 Spot Bond					0.00000	100.38829				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64f On 21/11/2024 Spot Bond					0.00000	101.48890				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	100.91851				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64f On 29/01/2024 Spot Bond					0.00000	100.26311				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	100.91976				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	101.89506				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64f On 31/05/2026 Spot Bond					0.00000	101.34121				0.00	0	
Total CLN649 SPOT										0.00	0	

Contract 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 CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.77528				0.00	0	1,310,000,00
Total CLN650 SPOT										0.00	0	1,310,000,00
Total For CLN650										0.00	0	1,310,000,00
CLN65 On 19/11/2022 Spot Bond					0.00000	101.50182				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.77528				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	96.99100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.07168				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.97759				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.39687				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.76800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.81400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	118.65100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	143.89000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.53656				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.83527				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.05267				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.96612				0.00	1,000,000,000	500,000,000
Total CLN668 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN668										0.00	1,000,000,000	500,000,000
CLN668 On 18/09/2024 Spot Bond					0.00000	102.24365				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.43620				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.92240				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.18196	159.02731	5.18196	129.15895				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.18196	159.02731	5.18196	129.15979				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.95392				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.03797				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN679 On 21/12/2026 Spot Bond					0.00000	100.90575				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.39054				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.84326				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.11116				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.87488				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.89399				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.96813				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.02499				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.02477				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.29823				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.90200				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.92384				0.00	0	
Total CLN692 SPOT										0.00	0	

Contract 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 CLN692									0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	102.08780			0.00	0	
Total CLN693 SPOT									0.00	0	
Total For CLN693									0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.25754			0.00	0	
Total CLN697 SPOT									0.00	0	
Total For CLN697									0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.75198			0.00	0	
Total CLN698 SPOT									0.00	0	
Total For CLN698									0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.15594			0.00	0	100,000,00
Total CLN699 SPOT									0.00	0	100,000,00
Total For CLN699									0.00	0	100,000,00
CLN700 On 28/02/2023 Spot Bond					0.00000	101.22895			0.00	0	
Total CLN700 SPOT									0.00	0	
Total For CLN700									0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.62848			0.00	0	
Total CLN701 SPOT									0.00	0	
Total For CLN701									0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.63338			0.00	0	
Total CLN702 SPOT									0.00	0	
Total For CLN702									0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	102.10335			0.00	0	
Total CLN704 SPOT									0.00	0	
Total For CLN704									0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.81736			0.00	0	
Total CLN705 SPOT									0.00	0	
Total For CLN705									0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	102.07998			0.00	0	
Total CLN707 SPOT									0.00	0	
Total For CLN707									0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.68159			0.00	0	
Total CLN708 SPOT									0.00	0	
Total For CLN708									0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.90679			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	83.21937				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	83.46130				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.95226				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.58157				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.91156				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.91156				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.91156				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.26220				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.96230				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.26343				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.58453				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72: On 01/06/2026 Spot Bond					0.00000	101.18467				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.29186				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.85311				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.85311				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.85311				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.86504				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.86504				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.86504				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.78008				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.81360				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.44922				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	100.92361				0.00	0	
Total CLN733 SPOT										0.00	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 CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.97672				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.57320				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.29919				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.56260				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	107.52400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.28977				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.75426				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.96062				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.94815				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	95.27800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.34782				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.57442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.92378				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.10292				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	101.03439				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.70484				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 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	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.91366				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	100.33797				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 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	
CLN757 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75{ On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75{ On 20/06/2026 Spot Bond					0.00000	100.94722				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76{ On 20/06/2026 Spot Bond					0.00000	100.91023				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76{ On 22/04/2026 Spot Bond					0.00000	100.19059				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76{ On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76{ On 12/02/2025 Spot Bond					0.00000	101.77151				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76{ On 21/07/2027 Spot Bond					0.00000	100.25994				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76{ On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.99676				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76{ On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.91366				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76{ On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	101.04676				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	105.56939				0.00	0	
Total CLN769 SPOT										0.00	0	

Contract 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 CLN769										0.00	0	
CLN771 On 31/07/2024 Spot Bond					0.00000	97.65768				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	82.65548				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	88.13417				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.50899				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.10588				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			7.56000	7.56000	7.56000	119.50346				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.42878				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 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	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.67645				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.09284				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.09337				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	102.19483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.10342				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.09602				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.09718				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.90700				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.82815				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.90700				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.76884				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.60151				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.10358				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	96.24500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.10358				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN794 On 31/01/2025 Spot Bond					0.00000	101.09664				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.10358				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.90706				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.10358				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.10373				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.10382				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.10382				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.52605				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.54608				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	100.09369				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.38319				0.00	0	
Total CLN805 SPOT										0.00	0	

Contract 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 CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.10447				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.53505				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.09707				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.85801				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.44500	94.89589	9.44500	94.82373				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.86385				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.34611				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.10358				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.10382				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.10447				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.09286				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.10358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82(On 31/07/2025 Spot Bond					0.00000	100.10382				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82` On 31/05/2025 Spot Bond					0.00000	100.90707				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	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.10382				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82! On 31/07/2025 Spot Bond					0.00000	100.10382				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82(On 31/07/2027 Spot Bond					0.00000	100.10347				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82: On 31/07/2025 Spot Bond					0.00000	100.10382				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82(On 31/08/2024 Spot Bond					0.00000	88.46789				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82(On 31/01/2025 Spot Bond					0.00000	100.10358				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83(On 31/07/2026 Spot Bond					0.00000	102.88893				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83 On 31/05/2025 Spot Bond					0.00000	101.21095				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.10347				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83 On 31/01/2030 Spot Bond			9.93500	9.93500	9.93500	98.64478				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	101.51713				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	101.51728				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	101.51729				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	101.51719				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond					0.00000	100.90706				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond					0.00000	100.91660				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.85908				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	94.41200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	93.84600				0.00	0	
Total CLN842 SPOT										0.00	0	

Contract 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 CLN842										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	93.32200				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84: On 07/09/2026 Spot Bond					0.00000	101.15837				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	100.00753				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	100.00912				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84: On 31/03/2025 Spot Bond					0.00000	100.90707				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84: On 31/03/2027 Spot Bond					0.00000	100.90706				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84: On 31/03/2029 Spot Bond					0.00000	100.90670				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85: On 31/07/2025 Spot Bond					0.00000	100.11076				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85: On 27/09/2028 Spot Bond					0.00000	101.11557				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	100.92514				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85: On 20/06/2027 Spot Bond					0.00000	100.97638				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.05320				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.07757				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.10921				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	99.87224				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	84.26808				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.10382				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.98614				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.91294				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.14452				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	107.21255				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	98.06100				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	100.33500				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN867 On 31/01/2025 Spot Bond					0.00000	100.11471				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.12877				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.09089				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.09181				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.09128				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.63651				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	101.51713				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.94345				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.13018				0.00	460,000,000	230,000,000
Total CLN875 SPOT										0.00	460,000,000	230,000,000
Total For CLN875										0.00	460,000,000	230,000,000
CLN876 On 29/10/2025 Spot Bond					0.00000	100.13018				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.21548				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.09053				0.00	0	
Total CLN878 SPOT										0.00	0	

Contract 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 CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.74374				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.73942				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.27883				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.09021				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.04017				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	82.82849				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	82.82849				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	82.64903				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	82.79854				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.80000	5.80000	5.80000	121.28502				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	100.94956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	100.87425				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89 On 31/07/2025 Spot Bond					0.00000	100.10382				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89 On 20/12/2025 Spot Bond					0.00000	100.77790				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	100.81566				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89 On 30/09/2027 Spot Bond					0.00000	100.75567				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89 On 02/04/2026 Spot Bond					0.00000	100.64168				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89 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	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.05997				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.56708				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90 On 20/12/2027 Spot Bond			12.03000	12.03000	12.03000	104.75797				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN902 On 20/12/2027 Spot Bond					0.00000	100.24386				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total CLN903 SPOT										0.00	0	20,000,000.00
Total For CLN903										0.00	0	20,000,000.00
CLN904 On 15/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total CLN904 SPOT										0.00	0	20,000,000.00
Total For CLN904										0.00	0	20,000,000.00
COJ05 On 05/06/2023 Spot Bond			9.93000	106.39444	9.93000	106.30996				0.00	0	479,800.00
Total COJ05 SPOT										0.00	0	479,800.00
Total For COJ05										0.00	0	479,800.00
COJ08 On 22/06/2026 Spot Bond			11.43000	104.36195	11.43000	104.26691				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.02000	102.98663	11.02000	102.89612				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.39500	100.74314	9.39500	100.66824				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.20000	89.61919	13.20000	89.52483				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.79000	94.65903	11.79000	94.57019				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.23980				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.46474				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.58271				0.00	620,000,000	310,000.00
Total DSY02 SPOT										0.00	620,000,000	310,000.00

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 DSY02										0.00	620,000,000	310,000,000
DSY03 On 21/11/2024 Spot Bond			10.54000	10.54000	10.54000	104.59157				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.38938				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.75118				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.96375				0.00	0	100,000,000
Total DSY06 SPOT										0.00	0	100,000,000
Total For DSY06										0.00	0	100,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	101.50304				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.83471				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.77029				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.87553				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.89759				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.91000	102.51185	7.91000	102.44683				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	80.34591	100.00000	79.84375				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	80.34591	100.00000	79.84375				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	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
DV24 On 18/02/2024 Spot Bond			9.50000	102.32919	9.50000	102.25179			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	102.10463	9.69000	102.02590			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.10463	9.69000	102.02590			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.74000	98.03408	10.74000	97.95051			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			12.13500	93.41914	12.13500	93.32947		2,912,400,000,000.00	240,000,000	240,000,000	
Total DV29 SPOT								2,912,400,000,000.00	240,000,000	240,000,000	
Total For DV29								2,912,400,000,000.00	240,000,000	240,000,000	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.19247	10.10000	102.11043			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.19247	10.10000	102.11043			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	99.33591			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.90335			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.46049			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.78714			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.04921			0.00	0	4,100,000,000
Total DVFB24 SPOT									0.00	0	4,100,000,000
Total For DVFB24									0.00	0	4,100,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.12723			0.00	0	
Total DVFB25 SPOT									0.00	0	
Total For DVFB25									0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.57757			0.00	27,000,000,000	

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 DVFB26 SPOT										0.00	27,000,000,000	
Total For DVFB26										0.00	27,000,000,000	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.08502				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.49207				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.08797				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.47179				0.00	0	3,000,000,00
Total DVFB30 SPOT										0.00	0	3,000,000,00
Total For DVFB30										0.00	0	3,000,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.12903				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.76054				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.13075				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.87000	102.80869	8.87000	102.73477				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.76000	114.89659	5.76000	114.82082				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.60000	100.47837	5.60000	100.41417				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	148.56927	2.25000	148.51412				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/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
EL28 On 02/05/2028 Spot Bond			4.45000	156.47077	4.45000	156.38415				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.41500	143.65535	4.41500	143.57710				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.42000	138.45475	4.42000	138.37926				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.58000	118.27964	5.58000	118.20396				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.57000	103.09395	5.57000	103.02831				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	148.56927	2.25000	148.51412				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	172.27930				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	169.48453				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	158.62954				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	131.73125				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	130.81664				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	127.48110				0.00	0	
Total ELN009 SPOT										0.00	0	

Contract 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 ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	118.50747				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	114.05518				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	115.87022				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	95.90839				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	93.52424				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	102.86876				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	105.76657				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	105.12399				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	103.94906				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.85000	99.00597	10.85000	98.91932				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.03500	13.03500	13.03500	95.93486				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.08500	13.08500	13.08500	94.28103				0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			10.94000	10.94000	10.94000	102.84880				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.94000	10.94000	10.94000	102.44716				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.01500	13.01500	13.01500	97.72367				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.27500	12.27500	12.27500	99.51068				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.51500	15.51500	15.51500	93.10840				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.56523				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.11903				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.02062				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.93708				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.31280				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.40335				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF023 On 07/09/2026 Spot Bond					0.00000	101.17414				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.00041				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.03008				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.87704				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.93811				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.63054				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.65564				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.03277				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.09247				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.84166				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.55368				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	99.86115				0.00	0	
Total EQT009 SPOT										0.00	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 EQT009									0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	99.97640			0.00	0	670,000,00
Total EQT010 SPOT									0.00	0	670,000,00
Total For EQT010									0.00	0	670,000,00
ERS3B On 17/05/2025 Spot Bond					0.00000	101.63491			0.00	0	
Total ERS3B8 SPOT									0.00	0	
Total For ERS3B8									0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.69983			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.66727			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.73220			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.66755			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.59176			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.65666			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.56000	103.30957	7.56000	103.24645			10,281,600,000,000.00	1,360,000,000	1,360,000,00
Total ES23 SPOT									10,281,600,000,000.00	1,360,000,000	1,360,000,00
Total For ES23									10,281,600,000,000.00	1,360,000,000	1,360,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.77554	10.00000	102.69293			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.86000	95.07059	9.86000	94.99521			8,369,812,844,000.00	848,865,400	3,274,432,70
Total ES26 SPOT									8,369,812,844,000.00	848,865,400	3,274,432,70
Total For ES26									8,369,812,844,000.00	848,865,400	3,274,432,70
ES26/R On 02/04/2026 Spot Bond			7.85000	100.76443	7.85000	100.70051			0.00	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 ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.54000	71.61890	12.60000	71.27181			642,343,944,000.00	51,223,600	32,026,111,800
Total ES33 SPOT									642,343,944,000.00	51,223,600	32,026,111,800
Total For ES33									642,343,944,000.00	51,223,600	32,026,111,800
ES33/R On 15/09/2033 Spot Bond			7.50000	101.08381	7.50000	101.02215			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.73000	70.07434	12.79000	69.68503			404,681,608,000.00	31,789,600	3,215,894,800
Total ES42 SPOT									404,681,608,000.00	31,789,600	3,215,894,800
Total For ES42									404,681,608,000.00	31,789,600	3,215,894,800
ES42/R On 25/04/2042 Spot Bond			8.50000	100.29774	8.50000	100.22896			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.00500	12.00500	12.00500	100.89446			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.55500	14.55500	14.55500	95.85817			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.13450			0.00	124,800,000	31,200,000
Total EXX05 SPOT									0.00	124,800,000	31,200,000
Total For EXX05									0.00	124,800,000	31,200,000
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.93708			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.48292			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.68229			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.09248			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.29588				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.25424				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.93083				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.50082				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.58173				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.60197				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.70153				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.10853				0.00	4,716,400,000	2,659,100,000
Total FRB24 SPOT										0.00	4,716,400,000	2,659,100,000
Total For FRB24										0.00	4,716,400,000	2,659,100,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.79287				0.00	914,800,000	423,900,000
Total FRB25 SPOT										0.00	914,800,000	423,900,000
Total For FRB25										0.00	914,800,000	423,900,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.19190				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.52000	106.34548	9.52000	106.26444				0.00	0	
Total FRB27 SPOT										0.00	0	

Contract 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 FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.59994			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.87924			0.00	0	100,000,00
Total FRB29 SPOT									0.00	0	100,000,00
Total For FRB29									0.00	0	100,000,00
FRB30 On 19/04/2026 Spot Bond			9.44000	96.70874	9.44000	96.63525		1,253,632,000,000.00		132,800,000	33,200,00
Total FRB30 SPOT								1,253,632,000,000.00		132,800,000	33,200,00
Total For FRB30								1,253,632,000,000.00		132,800,000	33,200,00
FRB31 On 24/11/2026 Spot Bond					0.00000	102.21232			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.86423			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.87916			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.57000	329.70186	4.57000	329.51746			0.00	0	810,000,00
Total FRBI23 SPOT									0.00	0	810,000,00
Total For FRBI23									0.00	0	810,000,00
FRBI25 On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	163.78994			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			4.11000	216.42107	4.11000	216.30765			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.13000	5.13000	5.13000	111.84561			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.46500	5.46500	5.46500	229.25729			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.65000	95.19771	5.65000	95.13605			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.63000	96.32312	5.63000	96.26133				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			8.85000	8.85000	8.85000	84.45990				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.90000	8.90000	8.90000	83.54094				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.05000	5.05000	5.05000	159.37899				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.72680				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.53449				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.18859				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.04400	10.04400	10.04400	102.34188				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.49303				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(On 20/12/2023 Spot Bond					0.00000	100.99858				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			6.35000	6.35000	6.35000	122.15675				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	102.22109				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.90096				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			6.18000	6.18000	6.18000	119.96829				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.89724				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.70616				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.72831				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.38555				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	100.85875				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.44593				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.55286				0.00	0	
Total FRC303 SPOT										0.00	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 FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.38612				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.34698				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.41462				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.88252				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.98380				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.05950				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	98.43162				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.06688				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.09485				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.97404				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.05922				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.17284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.99212				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.70913				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.14678				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 27/12/2022 Spot Bond					0.00000	101.32109				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	99.93741				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.73492				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	101.06215				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.36113				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.72639				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.21533				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.89978				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 20/12/2025 Spot Bond					0.00000	101.12240				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.53562				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.33622				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.13481				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.17082				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.42899				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.25458				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.28374				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	100.17819				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.15675				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.15643				0.00	0	
Total FRC357 SPOT										0.00	0	

Contract 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 FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.93436				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.20141				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.09643				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.79597				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.89584				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.05467				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.40880				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	91.68464				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.51039				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.40390				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.56684				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.24185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.24104				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.06592				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.38503				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.63759				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.47465				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.90923				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.13493				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.00437				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.57134				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.57134				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.54819				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC387 On 16/02/2025 Spot Bond					0.00000	101.54819				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	101.48584				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	100.10386				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.24831				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	100.82001				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.98080				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.99299				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.10383				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.31525				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			14.71000	14.71000	14.71000	98.31933				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.33332				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.35557				0.00	0	
Total FRC399 SPOT										0.00	0	

Contract 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 FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.41505				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.37000	11.37000	11.37000	100.20001				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	101.32703				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	102.34268				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			13.41000	13.41000	13.41000	104.69945				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.36500	11.36500	11.36500	102.35331				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.80007				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.56181				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	101.23735				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			11.60000	11.60000	11.60000	100.18882				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	100.10386				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.11131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.67571				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.11506				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.63116				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.60613				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: 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	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.11130				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.66872				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.11424				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.10386				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.11557				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.13604				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	101.13604				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.55307				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.10375				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.90911				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.95631				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	101.02387				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.10394				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.11084				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.65816				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.10379				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.63432				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.72955				0.00	0	
Total FRC434 SPOT										0.00	0	

Contract 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 FRC434									0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.35812			0.00	0	
Total FRC435 SPOT									0.00	0	
Total For FRC435									0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.01314			0.00	0	
Total FRC436 SPOT									0.00	0	
Total For FRC436									0.00	0	
FRC43: On 31/01/2030 Spot Bond			10.25500	10.25500	10.25500	101.29647			0.00	0	
Total FRC437 SPOT									0.00	0	
Total For FRC437									0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.74068			0.00	0	
Total FRC438 SPOT									0.00	0	
Total For FRC438									0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.75158			0.00	0	
Total FRC439 SPOT									0.00	0	
Total For FRC439									0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	100.11175			0.00	0	
Total FRC440 SPOT									0.00	0	
Total For FRC440									0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.27547			0.00	0	
Total FRC441 SPOT									0.00	0	
Total For FRC441									0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.27547			0.00	0	
Total FRC442 SPOT									0.00	0	
Total For FRC442									0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.38599			0.00	0	
Total FRC443 SPOT									0.00	0	
Total For FRC443									0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.30272			0.00	0	
Total FRC444 SPOT									0.00	0	
Total For FRC444									0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.16212			0.00	0	
Total FRC445 SPOT									0.00	0	
Total For FRC445									0.00	0	
FRC44: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000

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 FRC446 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For FRC446									10,000,000,000,000.00	10,000,000,000	10,000,000,000
FRI33 On 28/02/2033 Spot Bond			5.25000	106.44510	5.25000	106.37928			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.45000	114.76420	5.45000	114.69224			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.43466			0.00	0	1,143,500,000
Total FRJ23 SPOT									0.00	0	1,143,500,000
Total For FRJ23									0.00	0	1,143,500,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.93462			0.00	200,000,000	100,000,000
Total FRJ24 SPOT									0.00	200,000,000	100,000,000
Total For FRJ24									0.00	200,000,000	100,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.03315			0.00	21,950,000,000	21,950,000,000
Total FRJ25 SPOT									0.00	21,950,000,000	21,950,000,000
Total For FRJ25									0.00	21,950,000,000	21,950,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.03470			0.00	0	450,000,000
Total FRJ26 SPOT									0.00	0	450,000,000
Total For FRJ26									0.00	0	450,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.38750			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.72917			0.00	0	
Total FRJ27S SPOT									0.00	0	
Total For FRJ27S									0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.47393			0.00	0	
Total FRJ28 SPOT									0.00	0	
Total For FRJ28									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.27407			0.00	0	
Total FRJ29 SPOT									0.00	0	
Total For FRJ29									0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.27011			0.00	0	
Total FRJ29S SPOT									0.00	0	
Total For FRJ29S									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.82886				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.06800	5.06800	5.06800	99.67806				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.42000	5.42000	5.42000	115.10332				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.95896				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.56000	113.27193	5.56000	113.19992				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.48000	229.10273	5.48000	228.95796				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.70000	111.40619	5.70000	111.33412				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	228.95796				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.95000	159.81346	4.95000	159.71957				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	114.23148	3.70500	114.17572				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.50000	114.08300	5.50000	114.01101				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.60000	226.72571	5.60000	226.58028				0.00	0	
Total FRS120 SPOT										0.00	0	

Contract 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 FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.65000	225.74412	5.65000	225.59843				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			4.13000	162.63160	4.13000	162.54669				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.68000	225.15762	5.68000	225.01177				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.70000	111.40619	5.70000	111.33412				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.55000	211.77683	4.55000	211.65833				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.45000	102.01887	6.45000	101.94684				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.76000	209.60055	4.76000	209.47974				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.82000	208.98347	4.82000	208.86201				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.19000	215.46459	6.19000	215.31630				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.40000	102.61416	6.40000	102.54210				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.70000	5.70000	5.70000	111.33412				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.68000	111.67045	5.68000	111.59839			795,200,000,000.00		140,000,000	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total FRS136 SPOT									795,200,000,000.00	140,000,000	70,000,000
Total For FRS136									795,200,000,000.00	140,000,000	70,000,000
FRS136 On 31/03/2028 Spot Bond			4.63000	210.94474	4.63000	210.82536			0.00	0	
Total FRS137 SPOT									0.00	0	
Total For FRS137									0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.96000	219.77188	5.96000	219.62461			0.00	0	
Total FRS138 SPOT									0.00	0	
Total For FRS138									0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.76000	209.60055	4.76000	209.47974			0.00	0	
Total FRS142 SPOT									0.00	0	
Total For FRS142									0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.76000	209.60055	4.76000	209.47974			0.00	0	
Total FRS143 SPOT									0.00	0	
Total For FRS143									0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.16100	215.87683	4.16100	215.76281			0.00	0	
Total FRS145 SPOT									0.00	0	
Total For FRS145									0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.90000	159.98354	4.90000	159.89019			0.00	0	
Total FRS146 SPOT									0.00	0	
Total For FRS146									0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.11000	206.03010	5.11000	205.90555			0.00	0	
Total FRS149 SPOT									0.00	0	
Total For FRS149									0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.15000	205.62652	5.15000	205.50153			0.00	0	
Total FRS150 SPOT									0.00	0	
Total For FRS150									0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.87000	160.08570	4.87000	159.99267			0.00	0	
Total FRS151 SPOT									0.00	0	
Total For FRS151									0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.62500	210.99664	4.62500	210.87729			0.00	0	
Total FRS152 SPOT									0.00	0	
Total For FRS152									0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.16000	5.16000	5.16000	205.40068			0.00	0	
Total FRS153 SPOT									0.00	0	
Total For FRS153									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17: On 16/10/2024 Spot Bond					0.00000	100.42060				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.02150				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.92577				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	166.78671				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	
FRS19: On 19/06/2026 Spot Bond					0.00000	291.48162				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	99.94000				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	99.93402				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	101.76545				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	101.43334				0.00	0	
Total FRS201 SPOT										0.00	0	

Contract 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 FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.47646				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.56117				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 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	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.81528				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.89978				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	101.76339				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	119.37405				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	102.52563				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(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	
FRS24(On 04/12/2022 Spot Bond					0.00000	98.91926				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	69.07349				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 09/12/2023 Spot Bond					0.00000	101.67497				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	108.54064				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.51201				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	96.66638				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.18592				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	112.30427				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.21924				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.59247				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	100.89767				0.00	0	
Total FRS266 SPOT										0.00	0	

Contract 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 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	100.90247				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.89862				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	101.06286				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond					0.00000	101.17156				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	100.89921				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28: On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28: On 30/09/2024 Spot Bond					0.00000	100.93742				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.89000	10.89000	10.89000	94.25067				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.89000	10.89000	10.89000	94.25067				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28: On 25/10/2026 Spot Bond					0.00000	100.21710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.45906				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.18400	12.18400	12.18400	89.31864				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	92.98164				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	94.49748				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	99.53583				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	106.71303				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	107.31159				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	

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 16/05/2027 Spot Bond					0.00000	101.67950				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.67515				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.10386				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	99.47147				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			9.94000	9.94000	9.94000	101.79782				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS31 On 21/09/2023 Spot Bond					0.00000	100.98938				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	103.70854				0.00	0	
Total FRS312 SPOT										0.00	0	

Contract 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 FRS312										0.00	0	
FRS31: On 27/04/2024 Spot Bond					0.00000	100.15892				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.21000	4.21000	4.21000	330.73938				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.59000	333.01989	3.59000	332.85982				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.95000	3.95000	3.95000	331.62612				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.99989				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.40000	104.83902	5.40000	104.77369				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.97000	65.84483	4.97000	110.33099				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.02000	4.02000	4.02000	162.93066				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.30000	4.30000	4.30000	161.95550				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.01000	5.01000	5.01000	328.03321				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.72000	7.72000	7.72000	101.38748				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.84500	107.95260	8.84500	107.87604				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.69000	105.24739	8.69000	105.17443				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.39500	101.28433	9.39500	101.20772			67,123,517,000.00		7,144,600	3,572,30
Total FRX26 SPOT									67,123,517,000.00		7,144,600	3,572,30
Total For FRX26									67,123,517,000.00		7,144,600	3,572,30
FRX27 On 07/03/2027 Spot Bond			9.56000	103.88300	9.56000	103.80263			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			9.45000	105.73934	9.45000	105.65977			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			10.93000	96.79588	10.93000	96.71194			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	
FRX31 On 21/02/2031 Spot Bond			11.20000	92.95489	11.20000	92.87233			0.00		0	
Total FRX31 SPOT									0.00		0	
Total For FRX31									0.00		0	
FRX32 On 31/03/2032 Spot Bond			11.30000	96.62925	11.30000	96.54176			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			12.15500	68.75245	12.15500	68.68562			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.55773			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.41831			0.00		0	
Total FS6B1 SPOT									0.00		0	
Total For FS6B1									0.00		0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.36774			0.00		0	
Total FS7A2 SPOT									0.00		0	
Total For FS7A2									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.40209				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.41220				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.30356				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.30962				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.93599				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.28763				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.34543				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.68084				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.37523				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.43720				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.86287				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.73000	117.15781	4.73000	117.09079				0.00	0	
Total GRL35 SPOT										0.00	0	

Contract 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 GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.43662				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.43900	102.09419	8.43900	102.02467				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.91585				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.95000	103.31197	7.95000	103.24560				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.19628				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.17794				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.91109				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.58566				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.80862				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.00977				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.44573				0.00	0	20,000,000,00
Total GRT30 SPOT										0.00	0	20,000,000,00
Total For GRT30										0.00	0	20,000,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	101.27536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.44014				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.74972				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.18426				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.87393				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.77281				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.08863				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.39894				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.67065				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.86702				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.53807				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.77849				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond					0.00000	100.53736				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.96671				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.96876				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.40415				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.92363				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.90706				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.65094				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.69152				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.08651				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.88229				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.28342				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.86907				0.00	0	550,000,00
Total HILB08 SPOT										0.00	0	550,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For HILB08										0.00	0	550,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	100.86016				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.10175				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.03153				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.34509				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.77462				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.76520				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.80772				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.87000	328.69611	4.87000	328.50440				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.00000	5.00000	5.00000	329.52438				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			11.27500	97.32310	11.27500	97.23610			316,602,000,000,000.00	28,080,000,000	0	540,000,00
Total HWAY30 SPOT									16,602,000,000,000.00	28,080,000,000	0	540,000,00
Total For HWAY30									16,602,000,000,000.00	28,080,000,000	0	540,000,00
HWAY3 On 28/02/2033 Spot Bond			5.40000	75.75901	5.40000	107.61475			0.00	0	0	5,628,20
Total HWAY33 SPOT									0.00	0	0	5,628,20
Total For HWAY33									0.00	0	0	5,628,20
HWAY3 On 31/07/2034 Spot Bond			12.43500	162.24157	12.43500	82.97981			179,663,367,000.00	14,448,200	0	4,307,224,10

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 HWAY34 SPOT									179,663,367,000.00	14,448,200	4,307,224,100
Total For HWAY34									179,663,367,000.00	14,448,200	4,307,224,100
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.51170	100.00000	11.43585			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.46000	82.22070	12.46000	82.13973		747,600,000,000.00	60,000,000	4,650,000,000	
Total HWAY35 SPOT									747,600,000,000.00	60,000,000	4,650,000,000
Total For HWAY35									747,600,000,000.00	60,000,000	4,650,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.50797	100.00000	11.43215			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	101.28455			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.30000	165.54742	3.45000	164.93849		963,075,707,220,000.00	291,841,123,400	611,352,104,600	
Total I2025 SPOT									963,075,707,220,000.00	291,841,123,400	611,352,104,600
Total For I2025									963,075,707,220,000.00	291,841,123,400	611,352,104,600
I2029 On 31/03/2029 Spot Bond			4.02000	119.45246	4.26000	117.71204		572,181,042,654,000.00	142,333,592,700	223,786,651,700	
Total I2029 SPOT									572,181,042,654,000.00	142,333,592,700	223,786,651,700
Total For I2029									572,181,042,654,000.00	142,333,592,700	223,786,651,700
I2033 On 28/02/2033 Spot Bond			4.57000	113.15551	4.75000	111.26942		613,766,778,839,000.00	134,303,452,700	478,148,002,100	
Total I2033 SPOT									613,766,778,839,000.00	134,303,452,700	478,148,002,100
Total For I2033									613,766,778,839,000.00	134,303,452,700	478,148,002,100
I2038 On 31/01/2038 Spot Bond			4.56000	127.74158	4.80000	124.00605		500,261,841,661,440.00	109,706,544,224	538,021,211,300	
Total I2038 SPOT									500,261,841,661,440.00	109,706,544,224	538,021,211,300
Total For I2038									500,261,841,661,440.00	109,706,544,224	538,021,211,300
I2046 On 31/03/2046 Spot Bond			4.58000	112.65866	4.75000	109.55928		60,437,373,140,000.00	13,195,933,000	460,507,197,600	
Total I2046 SPOT									60,437,373,140,000.00	13,195,933,000	460,507,197,600
Total For I2046									60,437,373,140,000.00	13,195,933,000	460,507,197,600
I2050 On 31/12/2050 Spot Bond			4.60000	114.90805	4.78000	111.26057		162,990,194,747,200.00	35,432,651,032	473,159,039,100	
Total I2050 SPOT									162,990,194,747,200.00	35,432,651,032	473,159,039,100
Total For I2050									162,990,194,747,200.00	35,432,651,032	473,159,039,100
IBG01 On 07/02/2025 Spot Bond					0.00000	99.94045			0.00	0	400,000,000
Total IBG01 SPOT									0.00	0	400,000,000
Total For IBG01									0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG02 On 07/02/2027 Spot Bond					0.00000	99.93874				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.67000	329.36608	4.67000	329.17925				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.68762				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.91412				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.78504				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.46594				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.49098				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.65521				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.10698				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.03602				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.37684				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.89479				0.00	0	
Total IBL145 SPOT										0.00	0	

Contract 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 IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.74366				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.25329				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.29199				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.40725				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.27291				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.88188				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.21748				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.57597				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.45508				0.00	0	230,000,00
Total IBL162 SPOT										0.00	0	230,000,00
Total For IBL162										0.00	0	230,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	100.46558				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.67985				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.25612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.44607				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.99367				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.31615				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.54130				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.94791				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.97315				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.53341				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	99.90391				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.91302				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.84501				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.14992				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL201 On 02/12/2026 Spot Bond					0.00000	101.17996				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.43212				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.21604				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.17038				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.01813				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.12469				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.08470				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.09136				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.51107				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.73500	6.73500	6.73500	101.13075				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.73500	6.73500	6.73500	101.14699				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.73500	6.73500	6.73500	101.16182				0.00	0	
Total IBL213 SPOT										0.00	0	

Contract 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 IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.73500	6.73500	6.73500	101.13711				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.58100				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.91988				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.84174				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.94000	9.94000	9.94000	99.75051				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.06900				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.45390				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.50000	8.50000	8.50000	98.80398				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.86415				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.91230				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.34040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.49161				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.63498				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.14759				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.02791				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.06312				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.88174				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.40000	9.40000	9.40000	102.20213				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.81365				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.83808				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.77454				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.33160				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL237 On 08/07/2024 Spot Bond					0.00000	100.46572				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.42107				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.38956				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	103.93530				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.15962				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.16586				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.34000	10.34000	10.34000	97.75384				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.67818				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.85960				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.45000	102.30534	8.45000	101.36981				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.49423				0.00	0	
Total IBL249 SPOT										0.00	0	

Contract 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 IBL249										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.98000	103.76408	8.98000	103.68981				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.35000	104.63822	7.35000	104.57527				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.38799				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.98000	103.54554	9.98000	103.46337				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.63500	103.67691	11.63500	103.50874				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.54000	105.39962	10.54000	105.31091				0.00	0	200,000,00
Total IDCG11 SPOT										0.00	0	200,000,00
Total For IDCG11										0.00	0	200,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.94930				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.18445				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.81614				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.91489				0.00	27,000,000,000	
Total IDCG17 SPOT										0.00	27,000,000,000	
Total For IDCG17										0.00	27,000,000,000	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.75555				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.87285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.41256				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.72422				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.96333				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.29000	102.49836	9.29000	102.42210				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.61061				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.44856				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.44544				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.20345				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	106.03223				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.45274				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.53387				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV11 On 22/03/2027 Spot Bond					0.00000	100.89429				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.92915				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.85939				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.93630				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.39595				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.74279				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.76604				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.15089				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.75212				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.72828				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.03431				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.32759				0.00	0	
Total IPFC39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.50874				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.42000	202.92582	5.42000	202.79809				0.00	0	70,000,00
Total IV019 SPOT										0.00	0	70,000,00
Total For IV019										0.00	0	70,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	104.00807				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.32000	203.92131	5.32000	203.79458				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.64600				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.34434				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.39773				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.07691				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.37623				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	101.04260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.20209				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.59416				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.85764				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.86000	102.72666	7.86000	102.66096				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.50554				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.50751				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.68000	101.61404	7.68000	101.55163				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.13955				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.91000	101.02745	7.91000	100.96251				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.22175				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.85000	101.01630	7.85000	100.95186				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC204 On 18/11/2022 Spot Bond					0.00000	101.49522				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.56000	6.56000	6.56000	102.58905				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.13489				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.83369				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			8.21000	8.21000	8.21000	100.92555				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.91000	8.91000	8.91000	100.23611				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.18792				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.15349				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.15000	7.15000	7.15000	100.38079				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.90000	99.39057	8.90000	99.31927				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.23000	100.42779	6.23000	101.27033				0.00	0	
Total IVC217 SPOT										0.00	0	

Contract 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 IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	99.94027				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	102.42029				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.22517				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.53973				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.83371				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.26214				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.91000	9.91000	9.91000	99.25425				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.69072				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.88500	8.88500	8.88500	100.46742				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.45488				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	99.47347				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	6.85000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ118 SPOT										0.00	0	
Total For IVZ118										0.00	0	
IVZ119 On 28/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.49584				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	99.41739				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	99.83138				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	99.43607				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	99.30541				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	101.06578				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.40362				0.00	44,800,000	11,200,000
Total KAP012 SPOT										0.00	44,800,000	11,200,000
Total For KAP012										0.00	44,800,000	11,200,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.58159				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.22988				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.36803				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP018 On 14/04/2024 Spot Bond					0.00000	100.61433				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.15565				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.99241				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.99510				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.48522				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.17763				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.49810				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.51251				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	100.80211				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.82321				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.04000	113.56054	10.04000	113.46840				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.71049				0.00	0	38,593,20
Total LGL08 SPOT										0.00	0	38,593,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL08										0.00	0	38,593,20
LGL09 On 28/08/2024 Spot Bond					0.00000	103.58098				0.00	360,000,000	201,708,70
Total LGL09 SPOT										0.00	360,000,000	201,708,70
Total For LGL09										0.00	360,000,000	201,708,70
LGL10 On 08/10/2025 Spot Bond					0.00000	101.56141				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.09274				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.68990				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.91491				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.91821				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.41851				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.47282				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.50313				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.31976				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.43337				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.42999				0.00	0	1,052,000,00

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 MBF068 SPOT										0.00	0	1,052,000,00
Total For MBF068										0.00	0	1,052,000,00
MBF071 On 28/05/2024 Spot Bond					0.00000	101.30585				0.00	0	720,000,00
Total MBF070 SPOT										0.00	0	720,000,00
Total For MBF070										0.00	0	720,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	100.84033				0.00	0	290,000,00
Total MBF071 SPOT										0.00	0	290,000,00
Total For MBF071										0.00	0	290,000,00
MBF07: On 31/05/2025 Spot Bond					0.00000	101.27059				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.72746				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.38293				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.16459				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.03748				0.00	27,000,000,000	
Total MBP045 SPOT										0.00	27,000,000,000	
Total For MBP045										0.00	27,000,000,000	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.64374				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.09770				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.04162				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 26/03/2024 Spot Bond					0.00000	100.80032				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.29000	9.29000	9.29000	107.36196				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.43829				0.00	746,000,000	373,000,000
Total MMIG06 SPOT										0.00	746,000,000	373,000,000
Total For MMIG06										0.00	746,000,000	373,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.73960				0.00	200,000,000	100,000,000
Total MMIG07 SPOT										0.00	200,000,000	100,000,000
Total For MMIG07										0.00	200,000,000	100,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	101.94530				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.94000	101.64892	9.94000	101.56812			1,296,176,000,000.00		130,400,000	32,600,000
Total MML02 SPOT									1,296,176,000,000.00		130,400,000	32,600,000
Total For MML02									1,296,176,000,000.00		130,400,000	32,600,000
MML03 On 15/03/2028 Spot Bond					0.00000	102.40996				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.19000	91.52601	10.19000	91.70669				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.58172				0.00	0	500,000,000
Total MML05 SPOT										0.00	0	500,000,000
Total For MML05										0.00	0	500,000,000
MML06 On 25/05/2029 Spot Bond			10.95500	100.16750	10.95500	100.08045				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.34678				0.00	560,000,000	280,000,000
Total MTN10 SPOT										0.00	560,000,000	280,000,000
Total For MTN10										0.00	560,000,000	280,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	101.80684				0.00	0	
Total MTN12 SPOT										0.00	0	

Contract 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 MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.99013				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.58940				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.24665				0.00	1,500,000,000	1,500,000,000
Total MTN17 SPOT										0.00	1,500,000,000	1,500,000,000
Total For MTN17										0.00	1,500,000,000	1,500,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	102.53898				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.69871				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.29155				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.83270				0.00	25,576,281,800	15,436,281,800
Total MTN21 SPOT										0.00	25,576,281,800	15,436,281,800
Total For MTN21										0.00	25,576,281,800	15,436,281,800
MTN22 On 29/07/2023 Spot Bond					0.00000	100.99834				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.88500	97.87557	9.88500	97.79861				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.83897				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.72193				0.00	0	650,000,000
Total MTN25 SPOT										0.00	0	650,000,000
Total For MTN25										0.00	0	650,000,000
MTN26 On 29/06/2026 Spot Bond					0.00000	102.32839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.09939				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.40587				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.62387				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.35186				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.08293				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.19259				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.04136				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.52137				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.60215				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.84439				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.58184				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/05/2025 Spot Bond					0.00000	101.58199				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.83120				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.01070				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.16308				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.30306				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.50000	103.83981	8.50000	103.76752				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.88000	103.47247	8.88000	103.39921				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.82000	101.83247	10.82000	101.74503				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.39096				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.08766				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.25444				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.08692				0.00	0	
Total NBG06G SPOT										0.00	0	

Contract 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 NBG06G										0.00	0	
NBG07, On 15/12/2028 Spot Bond					0.00000	100.93395				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13, On 19/03/2024 Spot Bond			8.42500	102.94702	8.42500	102.87665				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16, On 12/02/2025 Spot Bond			8.99800	103.09319	8.99800	103.01924				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17, On 22/04/2026 Spot Bond			9.57000	101.52434	9.57000	101.44615				0.00	0	60,000,00
Total NBK17A SPOT										0.00	0	60,000,00
Total For NBK17A										0.00	0	60,000,00
NBK20, On 01/06/2026 Spot Bond			9.49000	107.06757	9.49000	106.98623			3,796,000,000.00		400,000	100,00
Total NBK20A SPOT									3,796,000,000.00		400,000	100,00
Total For NBK20A									3,796,000,000.00		400,000	100,00
NBK21, On 21/07/2027 Spot Bond			9.76500	106.31920	9.76500	106.23660				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22, On 19/11/2022 Spot Bond			7.76000	104.76772	7.76000	104.70111				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			8.41800	110.94553	8.41800	110.87098				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			9.46000	110.90292	9.46000	110.81938				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			8.26000	8.26000	8.26000	102.88527			162,474,200,000,000.00		19,670,000,000	19,670,000,00
Total NBK25A SPOT									162,474,200,000,000.00		19,670,000,000	19,670,000,00
Total For NBK25A									162,474,200,000,000.00		19,670,000,000	19,670,000,00
NBK25I, On 12/02/2025 Spot Bond					0.00000	103.50325				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	69.76394	100.00000	74.57412				0.00	0	617,000,00

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 NBK26A SPOT										0.00	0	617,000,00
Total For NBK26A										0.00	0	617,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	102.23261				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.38500	105.08528	9.38500	110.57340				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			8.36500	103.76459	8.36500	103.69530				0.00	0	648,000,00
Total NBK28A SPOT										0.00	0	648,000,00
Total For NBK28A										0.00	0	648,000,00
NBK29I On 31/07/2026 Spot Bond			9.53000	105.78112	9.53000	105.70085				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			8.45000	103.40997	8.45000	103.34022				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			8.26000	101.03803	8.26000	100.97139				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.93881				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.31959				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.84764				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	80.54493				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.44237				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	102.45205				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.76267				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.23531				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.62728				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.18715				0.00	0	5,000,000,00
Total NBK49B SPOT										0.00	0	5,000,000,00
Total For NBK49B										0.00	0	5,000,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	100.73785				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.77775				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.02326				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.94254				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB55 On 01/08/2024 Spot Bond					0.00000	100.34703				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB55 On 01/08/2026 Spot Bond					0.00000	100.11319				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB55 On 01/08/2029 Spot Bond					0.00000	99.42840				0.00	3,760,000,000	1,880,000,00
Total NBKB58 SPOT										0.00	3,760,000,000	1,880,000,00

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 NBKB58									0.00	3,760,000,000	1,880,000,000
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.39658			0.00	0	
Total NBKB59 SPOT									0.00	0	
Total For NBKB59									0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.52910			0.00	10,000,000,000	5,000,000,000
Total NBKB60 SPOT									0.00	10,000,000,000	5,000,000,000
Total For NBKB60									0.00	10,000,000,000	5,000,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.08976			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.39524			0.00	0	
Total NBKB62 SPOT									0.00	0	
Total For NBKB62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.85165			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.91314			0.00	0	
Total NCLN82 SPOT									0.00	0	
Total For NCLN82									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.78500	101.23124	10.78500	101.14316			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.90703			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.44000	101.42726	10.44000	101.34175			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.91314			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.92275				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.93495				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.32569				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.32569				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.60139				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.75191				0.00	620,000,000	310,000,000
Total NGL04 SPOT										0.00	620,000,000	310,000,000
Total For NGL04										0.00	620,000,000	310,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.11554				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.39747				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.73410				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.55753				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.88107				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.88482				0.00	0	
Total NGL10 SPOT										0.00	0	

Contract 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 NGL10										0.00	0	
NGLT10 On 20/10/2023 Spot Bond					0.00000	102.60987				0.00	132,800,000	33,200,00
Total NGLT1B SPOT										0.00	132,800,000	33,200,00
Total For NGLT1B										0.00	132,800,000	33,200,00
NGT10: On 25/03/2024 Spot Bond					0.00000	103.64031				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.63677				0.00	1,726,000,000	806,500,00
Total NGT104 SPOT										0.00	1,726,000,000	806,500,00
Total For NGT104										0.00	1,726,000,000	806,500,00
NGT10: On 22/05/2025 Spot Bond					0.00000	104.55277				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	103.73802				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	105.86167				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	105.17961				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	99.99972				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	101.27572				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.29894				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.50153				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	101.23262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.42781				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	103.22628				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.33842				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.06607				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.77053				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.04195				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.35201				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	225.59843				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.13000	4.13000	4.13000	216.09380				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.20500	4.20500	4.20500	162.28554				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.15000	5.15000	5.15000	111.71467				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.55000	5.55000	5.55000	113.33462				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	161.92081				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.24304	3.45000	274.11437				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.11000	4.11000	4.11000	162.61643				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.77500	3.77500	3.77500	219.92587				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.92000	218.46248	3.92000	218.35135				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.57000	88.32219	5.57000	113.06541				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.98750				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	141.85091				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.62019				0.00	0	
Total NN022 SPOT										0.00	0	

Contract 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 NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.83014				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.56317				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.50451				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.46568				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.66914				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.37937				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.54148				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.00084				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
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	99.75229				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	156.86019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	148.97534				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.05172				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	95.15823				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.87957				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.43137				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.09494				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.15437				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.90022				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.09364				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.02335				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN104 On 18/06/2024 Spot Bond					0.00000	100.95479				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.01146				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.95479				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.70191				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.46855				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	100.93612				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.08119				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.82000	10.82000	10.82000	99.26277				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.59000	10.59000	10.59000	101.36469				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.61500	10.61500	10.61500	100.26761				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	98.52373				0.00	0	
Total NNF012 SPOT										0.00	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 NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	127.67000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	119.62000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	130.28000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	128.09000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	126.44708				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	
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF084 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF086 On 23/01/2023 Spot Bond					0.00000	100.26538				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF087 On 27/01/2023 Spot Bond					0.00000	100.15417				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.79269				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	89.20687				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.65745				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.51142				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.56141				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.58159				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.78722				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.59225				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.70265				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.62195				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.55373				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.36966				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			5.10000	212.37358	5.10000	212.24582				0.00	0	192,198,00
Total NRA023 SPOT										0.00	0	192,198,00
Total For NRA023										0.00	0	192,198,00
NRA02: On 30/11/2028 Spot Bond			11.55000	108.32877	11.55000	108.22912				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	18.10478	100.00000	17.98484				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	101.93442				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.72086				0.00	200,000,000	2,400,000,00
Total NTC26 SPOT										0.00	200,000,000	2,400,000,00
Total For NTC26										0.00	200,000,000	2,400,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	101.21744				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.42645				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.15140				0.00	0	
Total NTC33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.59966				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.06006				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.10116				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.49821				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.94832				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.60543				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.71000	106.16586	8.71000	106.09088				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			9.11500	107.16875	9.11500	107.08962				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	101.56905				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.43155				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.24723				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.92519				0.00	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 OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.13944				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.26172				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.93528				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.45481				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.52839				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.39136				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.58069				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.36707				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.01500	108.98450	9.04000	108.81850				163,322,525,688,000.00	1,016,452,859,200	1,779,524,940,300
Total R186 SPOT										3,322,525,688,000.00	016,452,859,200	779,524,940,300
Total For R186										3,322,525,688,000.00	016,452,859,200	779,524,940,300
R197 On 07/12/2023 Spot Bond			3.80000	332.30465	3.60000	332.82548				575,799,347,960,000.00	151,526,144,200	484,274,537,300
Total R197 SPOT										5,799,347,960,000.00	151,526,144,200	484,274,537,300
Total For R197										5,799,347,960,000.00	151,526,144,200	484,274,537,300
R202 On 07/12/2033 Spot Bond			4.51000	249.46234	4.65000	246.25398				535,172,595,166,000.00	118,663,546,600	126,183,233,700
Total R202 SPOT										5,172,595,166,000.00	118,663,546,600	126,183,233,700
Total For R202										5,172,595,166,000.00	118,663,546,600	126,183,233,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			7.15000	101.62546	7.26000	101.53236			460,738,850,000,000.00	64,439,000,000	679,180,000,000
Total R2023 SPOT									10,738,850,000,000.00	64,439,000,000	679,180,000,000
Total For R2023									10,738,850,000,000.00	64,439,000,000	679,180,000,000
R2030 On 31/01/2030 Spot Bond			10.70500	88.74520	10.77500	88.35426			307,565,926,843,500.00	2,270,674,070,700	1,141,760,956,300
Total R2030 SPOT									17,565,926,843,500.00	270,674,070,700	141,760,956,300
Total For R2030									17,565,926,843,500.00	270,674,070,700	141,760,956,300
R2032 On 31/03/2032 Spot Bond			11.19500	83.98966	11.26500	83.56097			690,794,505,030,000.00	865,635,954,000	1,137,949,302,700
Total R2032 SPOT									10,794,505,030,000.00	865,635,954,000	137,949,302,700
Total For R2032									10,794,505,030,000.00	865,635,954,000	137,949,302,700
R2035 On 28/02/2035 Spot Bond			11.59500	84.03557	11.66000	83.59178			521,084,724,133,000.00	476,160,821,400	1,727,498,588,900
Total R2035 SPOT									11,084,724,133,000.00	476,160,821,400	727,498,588,900
Total For R2035									11,084,724,133,000.00	476,160,821,400	727,498,588,900
R2037 On 31/01/2037 Spot Bond			11.74000	80.10099	11.80500	79.65825			840,168,260,122,000.00	412,280,090,300	1,652,260,146,900
Total R2037 SPOT									10,168,260,122,000.00	412,280,090,300	652,260,146,900
Total For R2037									10,168,260,122,000.00	412,280,090,300	652,260,146,900
R2040 On 31/01/2040 Spot Bond			11.80000	81.95119	11.85500	81.53992			637,355,847,660,000.00	562,487,783,700	1,277,423,374,200
Total R2040 SPOT									17,355,847,660,000.00	562,487,783,700	277,423,374,200
Total For R2040									17,355,847,660,000.00	562,487,783,700	277,423,374,200
R2044 On 31/01/2044 Spot Bond			11.75000	79.05200	11.81500	78.57511			658,418,867,350,000.00	396,461,180,200	1,726,291,398,400
Total R2044 SPOT									18,418,867,350,000.00	396,461,180,200	726,291,398,400
Total For R2044									18,418,867,350,000.00	396,461,180,200	726,291,398,400
R2048 On 28/02/2048 Spot Bond			11.67000	78.01053	11.73500	77.52307			245,422,273,854,000.00	2,077,585,456,200	1,669,125,277,600
Total R2048 SPOT									15,422,273,854,000.00	2,077,585,456,200	1,669,125,277,600
Total For R2048									15,422,273,854,000.00	2,077,585,456,200	1,669,125,277,600
R209 On 31/03/2036 Spot Bond			11.60000	64.70076	11.66000	64.34701			386,186,066,040,000.00	291,912,591,900	687,419,155,900
Total R209 SPOT									16,186,066,040,000.00	291,912,591,900	687,419,155,900
Total For R209									16,186,066,040,000.00	291,912,591,900	687,419,155,900
R210 On 31/03/2028 Spot Bond			3.20000	226.40072	3.42000	223.83583			318,072,906,880,000.00	99,397,783,400	396,665,493,800
Total R210 SPOT									18,072,906,880,000.00	99,397,783,400	396,665,493,800
Total For R210									18,072,906,880,000.00	99,397,783,400	396,665,493,800
R213 On 28/02/2031 Spot Bond			11.06500	79.56363	11.13500	79.17374			802,612,795,833,500.00	2,151,162,475,900	1,336,432,777,700
Total R213 SPOT									12,612,795,833,500.00	151,162,475,900	336,432,777,700
Total For R213									12,612,795,833,500.00	151,162,475,900	336,432,777,700
R214 On 28/02/2041 Spot Bond			11.67000	62.44902	11.73000	62.08334			928,815,394,213,000.00	250,969,613,900	482,406,189,700
Total R214 SPOT									18,815,394,213,000.00	250,969,613,900	482,406,189,700

Contract 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 R214										18,815,394,213,000.00	250,969,613,900	482,406,189,70
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.34769				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.20299				0.00	900,000,000	450,000,00
Total RDFB14 SPOT										0.00	900,000,000	450,000,00
Total For RDFB14										0.00	900,000,000	450,000,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.46905				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.11609				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.26846				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.89456				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.85930				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.88257				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.50767				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.14818				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0: On 21/09/2025 Spot Bond					0.00000	100.81931				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0: On 21/09/2027 Spot Bond					0.00000	100.83492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.87306				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.90879				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.32639				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.30652				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.73384				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.04495				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.57334				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.13184				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.71600				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.63475				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.62860				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70! On 17/04/2023 Spot Bond					0.00000	100.84345				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.29856				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.26539				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.70798				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.49420				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.90303				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.48483				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.85430				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.83531				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.90069				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.86728				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.95559				0.00	0	
Total RFCC1 SPOT										0.00	0	

Contract 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 RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.91366				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.08968				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.02696				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	102.79611				0.00	2,200,000,000	1,900,000,000
Total RN2027 SPOT										0.00	2,200,000,000	1,900,000,000
Total For RN2027										0.00	2,200,000,000	1,900,000,000
RW23 On 10/12/2023 Spot Bond			9.15100	104.24635	9.15100	104.16992			549,060,000,000.00	60,000,000	60,000,000	
Total RW23 SPOT									549,060,000,000.00	60,000,000	60,000,000	
Total For RW23									549,060,000,000.00	60,000,000	60,000,000	
RW28 On 10/12/2028 Spot Bond			11.95000	96.94560	11.95000	96.85342			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
RW31 On 30/06/2031 Spot Bond			12.43500	94.64864	12.43500	94.55509			0.00	0	0	
Total RW31 SPOT									0.00	0	0	
Total For RW31									0.00	0	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.44590			0.00	0	0	
Total RWL26 SPOT									0.00	0	0	
Total For RWL26									0.00	0	0	
RWL28 On 30/06/2028 Spot Bond			11.45500	96.28854	11.45500	96.20066			0.00	0	0	
Total RWL28 SPOT									0.00	0	0	
Total For RWL28									0.00	0	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total SBK24/JIBAR SPOT									0.00	0	0	
Total For SBK24/JIBAR									0.00	0	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.26530			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 SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.38608				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.47500	101.47511	9.47500	106.40966			1,042,250,000,000.00		110,000,000	27,500,00
Total SBS20 SPOT									1,042,250,000,000.00		110,000,000	27,500,00
Total For SBS20									1,042,250,000,000.00		110,000,000	27,500,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.43962				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.00000	103.49062	9.00000	103.41638				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.54000	99.73494	9.54000	99.65919				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.90500	103.50381	9.90500	103.42182				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.03000	103.14441	9.03000	103.06894				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.06800	102.51330	9.06800	102.43921				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.96500	96.47976	10.96500	96.39584				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			8.41500	99.88486	8.41500	99.81590				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.36500	103.14054	9.36500	103.06360				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS43 On 12/11/2027 Spot Bond			10.06000	102.79281	10.06000	102.71060				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.20500	103.28616	7.20500	103.22621				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.05576				0.00	0	3,200,000,00
Total SBS47 SPOT										0.00	0	3,200,000,00
Total For SBS47										0.00	0	3,200,000,00
SBS51 On 31/01/2024 Spot Bond			8.74000	8.74000	8.74000	103.71494				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.18606				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.00237				0.00	0	500,000,00
Total SBS53 SPOT										0.00	0	500,000,00
Total For SBS53										0.00	0	500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	102.01117				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.91587				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.51908				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.49484				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.61704				0.00	0	1,000,000,00
Total SBS63 SPOT										0.00	0	1,000,000,00
Total For SBS63										0.00	0	1,000,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	100.85438				0.00	0	
Total SBS64 SPOT										0.00	0	

Contract 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 SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	102.02934				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.00961				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.61306				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.25271				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.14045				0.00	0	160,000,00
Total SBS70 SPOT										0.00	0	160,000,00
Total For SBS70										0.00	0	160,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	99.88381				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.43831				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.26640				0.00	0	110,000,00
Total SBS74 SPOT										0.00	0	110,000,00
Total For SBS74										0.00	0	110,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.46087				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.13146				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.33992				0.00	150,000,000,000	75,000,000,00
Total SBS77 SPOT										0.00	150,000,000,000	75,000,000,00
Total For SBS77										0.00	150,000,000,000	75,000,000,00
SBS111 On 07/12/2023 Spot Bond			4.50000	329.93720	4.50000	329.75454				0.00	0	320,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI11 SPOT										0.00	0	320,000,00
Total For SBSI11										0.00	0	320,000,00
SBSI14 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	225.59843				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.25084				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.97344				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.97348				0.00	166,400,000	41,600,00
Total SBT103 SPOT										0.00	166,400,000	41,600,00
Total For SBT103										0.00	166,400,000	41,600,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.48058				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.45119				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	100.80065				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	100.69564				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	100.30035				0.00	214,400,000	107,200,00
Total SBT201 SPOT										0.00	214,400,000	107,200,00
Total For SBT201										0.00	214,400,000	107,200,00
SBT20 On 03/12/2023 Spot Bond					0.00000	102.26359				0.00	0	20,000,00
Total SBT202 SPOT										0.00	0	20,000,00
Total For SBT202										0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT203 On 03/12/2023 Spot Bond			9.11500	105.72347	9.11500	105.64626				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.36453				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.03707				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.75936				0.00	0	250,000,00
Total SBT207 SPOT										0.00	0	250,000,00
Total For SBT207										0.00	0	250,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.84228				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.85481				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.05580				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.97254				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.99000	95.10873	9.99000	95.03318				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.68672				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	102.03456				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.68229				0.00	0	
Total SLRA7 SPOT										0.00	0	

Contract 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 SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.66014				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.72643				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.77088				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.77088				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.74871				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.70441				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.77069				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.81515				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.80405				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.79296				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.85920				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.95500	101.98181	8.95500	101.90956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.35556				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.02852				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.38384				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.39103				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	101.64235				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	101.37985				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1:On 21/08/2026 Spot Bond					0.00000	101.40408				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1:On 21/08/2025 Spot Bond					0.00000	101.38386				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1:On 21/08/2027 Spot Bond					0.00000	101.41200				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00:On 27/09/2023 Spot Bond					0.00000	101.58649				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00:On 15/03/2024 Spot Bond					0.00000	101.61113				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond					0.00000	101.33761				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.94115				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	101.86196				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	100.48758				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.47349				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.42743				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.92604				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	159.71957				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			9.01500	108.98450	9.01500	108.90576				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.62500	81.60606	10.62500	81.53608				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	99.87409				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.49384				0.00	0	
Total SSN040 SPOT										0.00	0	

Contract 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 SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.66000	101.65550	8.66000	101.58449				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.60000	112.73506	5.60000	112.66303				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.86189				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.09259				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.03725				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.63000	4.63000	4.63000	329.31447				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	0.00000				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			4.35500	4.35500	4.35500	161.76480				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.70000	5.70000	5.70000	111.33412				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.10000	5.10000	5.10000	112.04234				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	211.13729				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065: On 28/05/2023 Spot Bond					0.00000	101.37230				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068: On 28/05/2023 Spot Bond					0.00000	101.35220				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069: On 15/06/2023 Spot Bond					0.00000	101.00074				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073: On 15/06/2023 Spot Bond					0.00000	100.98172				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074: On 15/06/2028 Spot Bond					0.00000	106.40514				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075: On 15/06/2023 Spot Bond					0.00000	102.99326				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076: On 19/06/2023 Spot Bond					0.00000	100.92231				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077: On 13/07/2023 Spot Bond					0.00000	100.50163				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078: On 27/08/2024 Spot Bond					0.00000	101.39790				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081: On 12/09/2025 Spot Bond					0.00000	101.11638				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082: On 05/11/2023 Spot Bond					0.00000	99.93474				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 07/12/2033 Spot Bond			5.52500	5.52500	5.52500	228.06282				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.99555				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.56719				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.19015				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.44000	85.50613	11.44000	85.42863				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.03334				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.58000	211.46434	4.58000	211.34553				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.70500	224.67029	5.70500	224.52431				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.67067				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	94.79257				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	100.94054				0.00	0	
Total SSN120 SPOT										0.00	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 SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.11884				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	96.83861				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	96.53703				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.07167				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.45097				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.31111				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.00389				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	102.14521				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	100.85489				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.94501				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.68229	110.81898	4.68229	110.75579				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN175 On 31/12/2050 Spot Bond			4.85000	43.91013	4.85000	109.90338				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 30/11/2022 Spot Bond					0.00000	101.18763				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN177 On 28/09/2027 Spot Bond					0.00000	101.13362				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.69425				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.36729				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.41956				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.53000	99.60819	9.53000	99.53179				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.48130				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.47112				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.39401				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.50757				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A21 On 21/02/2026 Spot Bond					0.00000	101.43214				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.41195				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.43214				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.66000	100.22522	7.66000	100.16382				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.17000	100.34246	8.17000	100.27698				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.75103				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.77292				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.84053				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	102.01178				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.85782				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.26654				0.00	0	5,000,000,00
Total TFS156 SPOT										0.00	0	5,000,000,00
Total For TFS156										0.00	0	5,000,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	101.68014				0.00	0	
Total TFS157 SPOT										0.00	0	

Contract 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 TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.06674				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	101.54886				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2024 Spot Bond					0.00000	100.45399				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.30793				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.28813				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.66232				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.36918				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.04806				0.00	0	230,000,00
Total TFS169 SPOT										0.00	0	230,000,00
Total For TFS169										0.00	0	230,000,00
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.96478				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.37684				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS17€ On 22/02/2027 Spot Bond					0.00000	101.48572				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.47250				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			10.28500	10.28500	10.28500	104.40985				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.45759				0.00	0	990,000,00
Total TH15A5 SPOT										0.00	0	990,000,00
Total For TH15A5										0.00	0	990,000,00
TH15A: On 21/11/2022 Spot Bond					0.00000	101.42432				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.51727				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.51038				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.49451				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.61222				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.59785				0.00	500,000,000	250,000,00
Total TH15C2 SPOT										0.00	500,000,000	250,000,00
Total For TH15C2										0.00	500,000,000	250,000,00
TH15C: On 21/11/2022 Spot Bond					0.00000	101.56374				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.23439				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	102.11035				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.99384				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.43239				0.00	0	200,000,00
Total TH16A2 SPOT										0.00	0	200,000,00
Total For TH16A2										0.00	0	200,000,00
TH16A: On 21/08/2024 Spot Bond			8.94000	101.04818	8.94000	100.97616				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.44249				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.43643				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.21000	100.45953	6.21000	100.40946				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.48088				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.71719				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.55765				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.54351				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.64047				0.00	0	
Total TH16C2 SPOT										0.00	0	

Contract 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 TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.61421				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.97763				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.14914				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.04826				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.52298				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.49271				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.48261				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.59564				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.54922				0.00	0	100,000,00
Total TH17C2 SPOT										0.00	0	100,000,00
Total For TH17C2										0.00	0	100,000,00
TH17C: On 21/02/2026 Spot Bond					0.00000	101.54317				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.96681				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.89220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.84581				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.29093				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.32127				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.79208				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.85912				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.95491				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.71464				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.94000	102.70675	8.94000	102.63233				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.10157				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.48257				0.00	9,200,000	2,300,000
Total TL27 SPOT										0.00	9,200,000	2,300,000
Total For TL27										0.00	9,200,000	2,300,000
TL28 On 24/04/2025 Spot Bond			9.51000	99.85491	9.51000	99.77847				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	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
TL29 On 24/04/2025 Spot Bond					0.00000	101.58114			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.65978			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.75100			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.31164			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.29000	101.43639	9.29000	101.36091		9,290,000,000,000.00	1,000,000,000	1,404,000,000	
Total TN23 SPOT								9,290,000,000,000.00	1,000,000,000	1,404,000,000	
Total For TN23								9,290,000,000,000.00	1,000,000,000	1,404,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	50.55757	100.00000	50.22261		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.89000	101.10817	9.89000	101.02864		0.00	0	1,660,000,000	
Total TN25 SPOT								0.00	0	1,660,000,000	
Total For TN25								0.00	0	1,660,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	20.80825	100.00000	20.67115		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			11.34000	90.68815	11.34000	90.60663		21,640,122,000,000.00	1,908,300,000	22,089,575,000	
Total TN27 SPOT								21,640,122,000,000.00	1,908,300,000	22,089,575,000	
Total For TN27								21,640,122,000,000.00	1,908,300,000	22,089,575,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.31940	100.00000	10.25140		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN29 On 07/02/2029 Spot Bond			11.70500	96.24700	11.70500	96.15779		0.00	0	0	
Total TN29 SPOT								0.00	0	0	
Total For TN29								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			12.34000	91.68064	12.34000	91.59020		6,170,000,000,000.00	500,000,000	1,400,000,000	
Total TN30 SPOT								6,170,000,000,000.00	500,000,000	1,400,000,000	

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 TN30										6,170,000,000,000.00	500,000,000	1,400,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	115.28359	8.00000	115.20908				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.86700	93.90240	12.86700	93.80699				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.91000	85.88066	12.91000	85.79215				0.00	0	1,120,000,000
Total TN40 SPOT										0.00	0	1,120,000,000
Total For TN40										0.00	0	1,120,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.83772	10.75000	100.75073				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	99.92744				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.92661				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.08000	100.68896	6.08000	100.94948				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.04473				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.84343				0.00	400,000,000	200,000,000
Total TR5A12 SPOT										0.00	400,000,000	200,000,000
Total For TR5A12										0.00	400,000,000	200,000,000
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.85670				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.87501				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			8.06000	99.28286	8.06000	101.44356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.63222				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.37000	104.34750	8.37000	104.27588				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.63504				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.97181				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.90677				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.49181				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.66000	101.36759	8.66000	101.29679				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.49181				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.07000	99.98920	9.07000	99.91613				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.10408				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.98054				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.94334				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.90674				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.14438				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.14438				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.32248				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.20775				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.72528				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.53482				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.11418				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.60719				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.36233				0.00	0	
Total TWC419 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.03580				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	101.08194				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	99.94608				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.17059				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.13410				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	98.61573				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.13288				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.36000	101.67340	11.36000	101.58035				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.60486				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.68990				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.63808				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.78195				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.81516				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	101.86829				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.10288				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	102.14713				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.60163				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.71880				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.79943				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.35473				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.56435				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.27364				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.31019				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
WHL03 On 02/10/2023 Spot Bond					0.00000	101.11214			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.25e+017	319,173,121,856	485,927,626,30
Total for SPOT :									1.25e+017	319,173,121,856	485,927,626,30
Total Futures									1.25e+017	319,173,132,848	485,929,400,65
Total Options									0.00	0	173,45
Grand Total:									1.25e+017	319,173,132,848	485,929,574,15