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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/11/2022

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			12.63000	71.23123	12.54247	71.63162			0.00	0	
ES33	On	02/02/2023	Bond Future			12.78537	72.76011	12.74061	72.96028			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.95850	70.45771	12.91167	70.66263			0.00	0	
ES33	On	03/08/2023	Bond Future			13.12954	71.94343	13.08062	72.15291			0.00	0	
ES33	On	02/11/2023	Bond Future			13.31145	69.67065	13.26035	69.88463			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.80500	69.70090	12.73213	70.08677			0.00	0	
ES42	On	02/02/2023	Bond Future			12.93189	71.23445	12.90255	71.38684			0.00	0	4,7
ES42	On	04/05/2023	Bond Future			13.08720	68.43253	13.05652	68.58865			0.00	0	
ES42	On	03/08/2023	Bond Future			13.23578	69.87642	13.20381	70.03608			0.00	0	
ES42	On	02/11/2023	Bond Future			13.39323	67.09312	13.35991	67.25618			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			165.98124	165.98124	165.57678	165.57678			186,562,913.76	1,124	

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
I2025	On	02/02/2023			166.93642	166.93642	166.94521	166.94521				0.00	0	6,00
I2025	On	04/05/2023			170.36141	170.36141	170.37183	170.37183				0.00	0	
I2025	On	03/08/2023			172.20348	172.20348	172.21968	172.21968				0.00	0	
I2025	On	02/11/2023			175.84838	175.84838	175.86505	175.86505				0.00	0	
Total I2025 Future											186,562,913.76	1,124	6,00	
Total For I2025											186,562,913.76	1,124	6,00	
I2029	On	03/11/2022			119.89642	119.89642	119.47367	119.47367				71,698,059.16	598	
I2029	On	02/02/2023			122.55058	122.55058	121.68974	121.68974				0.00	0	1,30
I2029	On	04/05/2023			123.77070	123.77070	122.89490	122.89490				0.00	0	
I2029	On	03/08/2023			126.37842	126.37842	125.48456	125.48456				0.00	0	
I2029	On	02/11/2023			127.72251	127.72251	126.81476	126.81476				0.00	0	
Total I2029 Future											71,698,059.16	598	1,30	
Total For I2029											71,698,059.16	598	1,30	
I2033	On	03/11/2022			115.71044	115.71044	113.17553	113.17553				39,341,549.60	340	
I2033	On	02/02/2023			116.84580	116.84580	115.27486	115.27486				0.00	0	7,20
I2033	On	04/05/2023			117.85889	117.85889	116.25798	116.25798				0.00	0	
I2033	On	03/08/2023			120.34196	120.34196	118.70763	118.70763				0.00	0	
I2033	On	02/11/2023			121.46719	121.46719	119.80292	119.80292				0.00	0	
Total I2033 Future											39,341,549.60	340	7,20	
Total For I2033											39,341,549.60	340	7,20	
I2038	On	03/11/2022			128.70123	128.70123	127.76421	127.76421				145,046,286.21	1,127	
I2038	On	02/02/2023			129.00958	129.00958	128.21848	128.21848				0.00	0	4,00
I2038	On	04/05/2023			131.65692	131.65692	130.85059	130.85059				0.00	0	1,70
I2038	On	03/08/2023			132.46541	132.46541	131.64818	131.64818				0.00	0	
I2038	On	02/11/2023			135.26938	135.26938	134.43501	134.43501				0.00	0	
Total I2038 Future											145,046,286.21	1,127	5,80	
Total For I2038											145,046,286.21	1,127	5,80	
I2046	On	03/11/2022			116.20189	116.20189	112.67868	112.67868				274,236,460.40	2,360	
I2046	On	02/02/2023			118.35468	118.35468	114.76874	114.76874				0.00	0	11,60
I2046	On	04/05/2023			118.74988	118.74988	115.09385	115.09385				0.00	0	5,60
I2046	On	03/08/2023			121.25229	121.25229	117.51962	117.51962				0.00	0	
I2046	On	02/11/2023			121.72762	121.72762	117.92386	117.92386				0.00	0	
Total I2046 Future											274,236,460.40	2,360	17,30	
Total For I2046											274,236,460.40	2,360	17,30	
I2050	On	03/11/2022			116.98817	116.98817	114.92847	114.92847				129,622,892.36	1,108	
I2050	On	02/02/2023			119.16648	119.16648	114.92363	114.92363				0.00	0	9,30
I2050	On	04/05/2023			121.61144	121.61144	117.28244	117.28244				0.00	0	3,50
I2050	On	03/08/2023			121.98709	121.98709	117.57275	117.57275				0.00	0	

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			124.56921	124.56921	120.06142	120.06142			0.00	0	
Total I2050 Future												129,622,892.36	1,108	12,88
Total For I2050												129,622,892.36	1,108	12,88
R186	On	03/11/2022	Bond Future			9.16000	108.50704	9.01708	109.00352		5.86	3,293,188,664.00	30,350	
R186	On	02/02/2023	Bond Future			9.25594	105.33077	9.14404	105.69766		6.36	56,035,969.64	532	77,79
R186	On	04/05/2023	Bond Future			9.34439	107.46778	9.22277	107.84307		5.71	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.42311	104.40163	9.29056	104.78513		5.36	0.00	0	
R186	On	02/11/2023	Bond Future			9.50841	106.58940	9.36328	106.98104		4.78	0.00	0	
Total R186 Future												3,349,224,633.64	30,882	89,98
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			1,643.28000	1.64328	2,139,760	5.07	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			20.43000	0.02043	0,000	5.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			394.34000	0.39434	870,390	5.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			0.00000	0.00000	0,000	4.50	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Put			2,787.68000	2.78768	3,284,160	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			1,714.36000	1.71436	2,210,840	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			1,678.81000	1.67881	2,175,290	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,123.46000	3.12346	3,412,120	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			411.84000	0.41184	332,570	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,096.28000	3.09628	3,383,900	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			398.29000	0.39829	321,090	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,150.60000	3.15060	3,440,290	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			405.09000	0.40509	326,860	6.30	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,159.72000	1.15972	1,013,620	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,383.41000	2.38341	2,612,600	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,172.56000	1.17256	1,025,370	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,364.88000	2.36488	2,592,980	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,146.68000	1.14668	1,001,660	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,401.76000	2.40176	2,632,030	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,736.12000	2.73612	2,504,140	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,442.99000	1.44299	1,594,510	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,755.11000	2.75511	2,522,320	5.63	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,433.44000	1.43344	1,584,150	5.63	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,717.53000	2.71753	2,486,370	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,452.95000	1.45295	1,605,290	5.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,106.65000	2.10665	1,907,930	4.85	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,034.41000	2.03441	2,227,330	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	Opt Intere	
R186	On	02/11/2023	Bond Future	9.40	Call		2,122.21000	2.12221	1,922,670	4.86	0.00	0		
R186	On	02/11/2023	Bond Future	9.40	Put		2,022.95000	2.02295	2,215,050	4.86	0.00	0		
R186	On	02/11/2023	Bond Future	9.15	Call		1,746.82000	1.74682	1,568,420	4.73	0.00	0	1,7'	
R186	On	02/11/2023	Bond Future	9.15	Put		2,325.80000	2.32580	2,539,040	4.73	0.00	0		
R186	On	02/11/2023	Bond Future	10.42	Call		3,952.34000	3.95234	3,680,740	5.41	0.00	0		
R186	On	02/11/2023	Bond Future	10.42	Put		1,143.09000	1.14309	1,263,130	5.41	0.00	0	1,7'	
R186	On	02/11/2023	Bond Future	9.38	Call		2,091.14000	2.09114	1,893,250	4.85	0.00	0		
R186	On	02/11/2023	Bond Future	9.38	Put		2,045.93000	2.04593	2,239,680	4.85	0.00	0		
Total R186 Option											0.00	0	3,43	
Total For R186											3,349,224,633.64	30,882	93,41	
R197	On	03/11/2022	Bond Future			330.83862	330.83862	332.36361	332.36361		18,526,962.72	56		
R197	On	02/02/2023	Bond Future			327.90753	327.90753	329.62270	329.62270		0.00	0	9'	
R197	On	04/05/2023	Bond Future			334.63489	334.63489	336.38813	336.38813		0.00	0		
R197	On	03/08/2023	Bond Future			332.59634	332.59634	334.40713	334.40713		0.00	0		
R197	On	02/11/2023	Bond Future			339.63689	339.63689	341.48629	341.48629		0.00	0		
Total R197 Future											18,526,962.72	56	97	
Total For R197											18,526,962.72	56	97	
R202	On	03/11/2022	Bond Future			251.28256	251.28256	249.50647	249.50647		1,411,202,856.96	5,616		
R202	On	02/02/2023	Bond Future			250.52805	250.52805	249.40438	249.40438		0.00	0	5,9'	
R202	On	04/05/2023	Bond Future			255.66726	255.66726	254.52280	254.52280		0.00	0		
R202	On	03/08/2023	Bond Future			256.22607	256.22607	255.06859	255.06859		0.00	0		
R202	On	02/11/2023	Bond Future			261.64947	261.64947	260.46763	260.46763		0.00	0		
Total R202 Future											1,411,202,856.96	5,616	5,97	
Total For R202											1,411,202,856.96	5,616	5,97	
R2023	On	03/11/2022	Bond Future			7.29500	101.60070	7.15568	101.64321	0.37	856,697,102.40	8,432		
Total R2023 Future											856,697,102.40	8,432		
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			277.15000	0.27715	319,660	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			274.09000	0.27409	316,600	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			271.02000	0.27102	313,530	0.24	0.00	0	
Total R2023 Option											0.00	0		
Total For R2023											856,697,102.40	8,432		
R2030	On	03/11/2022	Bond Future			10.82000	88.25322	10.70714	88.76070		9.79	4,000,871,475.48	45,334	
R2030	On	02/02/2023	Bond Future			10.94238	86.04327	10.86534	86.37935		10.77	355,444,748.37	4,131	91,0'
R2030	On	04/05/2023	Bond Future			11.08113	87.79033	10.99994	88.13401		10.39	0.00	0	
R2030	On	03/08/2023	Bond Future			11.22154	85.61343	11.13590	85.96459		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 Interr
R2030	On	02/11/2023	Bond Future			11.35940	87.40772	11.26917	87.76630		7.97	0.00	0	
Total R2030 Future												4,356,316,223.85	49,465	91,00
R2030	On	03/11/2022	Bond Future	10.09	Put			2,843.33000	2.84333	3,350,810	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			2,796.32000	2.79632	3,303,800	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	
R2030	On	03/11/2022	Bond Future	10.20	Put			2,327.94000	2.32794	2,835,420	7.85	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,785.29000	3.78529	3,277,810	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	
R2030	On	03/11/2022	Bond Future	9.70	Put			4,701.42000	4.70142	5,208,900	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			2,890.37000	2.89037	3,397,850	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	
R2030	On	02/02/2023	Bond Future	9.99	Call			500.80000	0.50080	429,480	10.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,439.24000	4.43924	4,704,000	10.38	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			508.62000	0.50862	436,400	10.37	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			370.19000	0.37019	314,410	10.53	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,193.40000	5.19340	5,473,700	10.53	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			388.66000	0.38866	330,600	10.50	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			1,305.01000	1.30501	1,428,140	10.92	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call			3,120.73000	3.12073	2,886,950	11.10	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,033.87000	1.03387	1,136,170	11.10	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			131.42000	0.13142	108,260	10.99	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,821.50000	7.82150	8,134,420	10.99	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			293.84000	0.29384	247,780	10.64	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,400.80000	4.40080	4,664,660	10.37	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			517.66000	0.51766	444,450	10.37	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,363.60000	4.36360	4,626,470	10.37	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			58.52000	0.05852	47,070	11.15	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			9,673.15000	9.67315	9,997,780	11.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			97.83000	0.09783	79,950	11.12	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			5,071.44000	5.07144	5,349,460	10.50	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			463.12000	0.46312	396,150	10.42	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,633.34000	4.63334	4,902,450	10.42	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.04	Put			8,571.54000	8.57154	8,889,740	11.12	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			105.41000	0.10541	86,310	11.09	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			8,382.44000	8.38244	8,699,420	11.09	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,776.01000	5.77601	6,066,030	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 Intere
R2030	On	02/02/2023	Bond Future	9.79	Call			364.24000	0.36424	309,190	10.53	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,234.32000	5.23432	5,515,350	10.53	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			3,732.96000	3.73296	3,479,870	11.32	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			803.70000	0.80370	886,690	11.32	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,474.20000	2.47420	2,265,930	10.88	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,369.57000	1.36957	1,497,380	10.88	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,581.51000	2.58151	2,368,560	10.92	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			782.84000	0.78284	843,270	11.86	0.00	0	4,
R2030	On	04/05/2023	Bond Future	10.54	Call			1,672.08000	1.67208	1,534,610	10.09	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,652.34000	3.65234	3,858,550	10.09	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,868.21000	1.86821	1,720,440	10.15	0.00	0	3,
R2030	On	04/05/2023	Bond Future	11.34	Put			1,985.45000	1.98545	2,119,210	10.69	0.00	0	1,
R2030	On	04/05/2023	Bond Future	10.42	Call			1,478.53000	1.47853	1,352,040	10.05	0.00	0	4,
R2030	On	04/05/2023	Bond Future	10.42	Put			3,984.90000	3.98490	4,202,090	10.05	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,637.59000	1.63759	1,501,980	10.08	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,136.39000	1.13639	1,220,510	11.38	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			6,860.87000	6.86087	6,577,620	11.86	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,678.73000	3.67873	3,885,870	10.09	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			653.08000	0.65308	584,690	10.13	0.00	0	4,
R2030	On	04/05/2023	Bond Future	9.67	Put			6,539.00000	6.53900	6,814,290	10.13	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			735.64000	0.73564	660,340	10.07	0.00	0	30
R2030	On	04/05/2023	Bond Future	10.65	Put			3,369.67000	3.36967	3,565,580	10.15	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,413.41000	3.41341	3,203,490	10.69	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			5,306.03000	5.30603	5,559,220	9.95	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			312.96000	0.31296	275,960	10.46	0.00	0	30
R2030	On	04/05/2023	Bond Future	9.03	Put			9,211.87000	9.21187	9,518,550	10.46	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			591.56000	0.59156	528,480	10.17	0.00	0	1,
R2030	On	04/05/2023	Bond Future	10.52	Put			3,705.26000	3.70526	3,913,330	10.08	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,654.78000	1.65478	1,518,240	10.09	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call			4,173.29000	4.17329	3,941,520	10.96	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,592.06000	1.59206	1,703,970	10.96	0.00	0	30
R2030	On	04/05/2023	Bond Future	12.04	Call			5,410.34000	5.41034	5,150,780	11.38	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put			6,893.86000	6.89386	7,174,460	10.17	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put			6,115.86000	6.11586	6,384,240	10.07	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			926.77000	0.92677	836,280	9.95	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.57	Call			7,087.58000	7.08758	6,801,290	11.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			739.49000	0.73949	796,880	11.93	0.00	0	30
R2030	On	03/08/2023	Bond Future	10.40	Call			1,617.41000	1.61741	1,492,640	9.61	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.65	Put			4,039.13000	4.03913	4,245,660	9.70	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,600.63000	2.60063	2,752,390	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 Interr
R2030	On	03/08/2023	Bond Future	11.35	Call		3,458.29000	3.45829	3,258,140	10.15	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,583.81000	2.58381	2,734,820	10.15	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,482.13000	3.48213	3,281,230	10.16	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,567.08000	2.56708	2,717,340	10.16	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,158.24000	1.15824	1,235,140	11.32	0.00	0	1,0'
R2030	On	03/08/2023	Bond Future	12.89	Call		7,797.25000	7.79725	7,510,640	11.61	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		954.15000	0.95415	1,018,700	11.61	0.00	0	3'
R2030	On	03/08/2023	Bond Future	11.34	Call		3,434.52000	3.43452	3,235,120	10.15	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		4,711.11000	4.71111	4,937,500	9.61	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		2,011.95000	2.01195	1,867,320	9.70	0.00	0	3'
R2030	On	03/08/2023	Bond Future	12.59	Call		6,881.46000	6.88146	6,607,200	11.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,867.36000	1.86736	1,722,360	7.66	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,762.71000	3.76271	3,976,290	7.66	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,884.83000	1.88483	1,738,950	7.67	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,739.24000	3.73924	3,951,940	7.67	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,902.38000	1.90238	1,755,640	7.67	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,715.87000	3.71587	3,927,710	7.67	0.00	0	
Total R2030 Option											0.00	0	19,95
Total For R2030											4,356,316,223.85	49,465	110,96
R2032	On	03/11/2022	Bond Future			11.29000	83.53602	11.19707	84.00433	12.08	9,337,572,779.58	111,779	
R2032	On	02/02/2023	Bond Future			11.43127	85.16511	11.35470	85.54157	12.74	225,346,881.06	2,646	116,17
R2032	On	04/05/2023	Bond Future			11.56724	82.73107	11.48708	83.11593	13.11	0.00	0	66,36
R2032	On	03/08/2023	Bond Future			11.69921	84.45674	11.61537	84.84994	12.03	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.83855	82.06542	11.75082	82.46693	10.07	0.00	0	
Total R2032 Future											9,562,919,660.64	114,425	185,14
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,000	15.70	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put		10,321.67000	10.32167	10,789,980	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	
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		2.03000	0.00203	0,000	12.63	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Call		0.00000	0.00000	0,000	9.39	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put		9,441.32000	9.44132	9,909,630	14.65	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call		1,760.06000	1.76006	1,291,620	12.89	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put		0.13000	0.00013	0,000	12.89	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call		5,337.23000	5.33723	4,868,920	14.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		3,307.62000	3.30762	3,775,930	10.01	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call		0.00000	0.00000	0,000	11.42	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		2,776.98000	2.77698	3,245,290	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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	03/11/2022	Bond Future	10.67	Put			2,724.16000	2.72416	3,192,470	10.33	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			1,268.40000	1.26840	798,060	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			5,474.15000	5.47415	5,942,460	9.74	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			5,199.43000	5.19943	5,667,740	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			3,681.65000	3.68165	4,149,960	9.81	0.00	0	
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	
R2032	On	03/11/2022	Bond Future	9.36	Put			10,027.00000	10.02700	10,495,310	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	
R2032	On	03/11/2022	Bond Future	9.92	Put			6,808.62000	6.80862	7,276,930	11.42	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			0.00000	0.00000	0,000	10.09	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			5,749.99000	5.74999	6,218,300	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			491.26000	0.49126	419,400	11.84	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,383.11000	5.38311	5,687,710	11.84	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			583.29000	0.58329	501,050	11.81	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,945.06000	4.94506	5,239,280	11.81	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.67	Call			794.03000	0.79403	690,780	11.94	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.22	Call			355.01000	0.35501	299,640	11.89	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Put			6,211.77000	6.21177	6,532,860	11.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			474.28000	0.47428	404,390	11.84	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,472.65000	5.47265	5,779,220	11.84	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			482.77000	0.48277	411,890	11.84	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			412.04000	0.41204	455,540	14.41	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.47	Call			72.84000	0.07284	58,360	12.08	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			10,103.99000	10.10399	10,465,970	12.08	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			197.26000	0.19726	163,200	11.97	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			7,693.55000	7.69355	8,035,950	11.97	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			317.10000	0.31710	266,590	11.90	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			4,264.37000	4.26437	4,537,580	11.94	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,247.32000	1.24732	1,362,880	13.18	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			6,926.98000	6.92698	6,594,020	14.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			6,498.61000	6.49861	6,824,560	11.90	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			48.43000	0.04843	38,300	12.08	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Put			11,003.33000	11.00333	11,369,660	12.08	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,427.86000	5.42786	5,733,440	11.84	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,114.23000	3.11423	2,870,780	12.98	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,482.50000	1.48250	1,615,510	12.98	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,595.11000	3.59511	3,334,210	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	Opt Intere
R2032	On	04/05/2023	Bond Future	13.43	Put		704.08000	0.70408	755,410	15.46	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,306.41000	1.30641	1,189,050	12.39	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		5,626.57000	5.62657	5,894,070	12.39	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		1,717.43000	1.71743	1,575,580	12.54	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		4,761.86000	4.76186	5,004,870	12.54	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		1,735.30000	1.73530	1,592,460	12.55	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		1,753.29000	1.75329	1,609,450	12.55	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,696.74000	4.69674	4,937,760	12.55	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		2,780.78000	2.78078	2,588,240	12.98	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		3,347.23000	3.34723	3,539,550	12.98	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		9,393.84000	9.39384	9,060,310	15.46	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		4,729.22000	4.72922	4,971,240	12.55	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		3,187.46000	3.18746	3,360,970	12.04	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		3,890.57000	3.89057	3,670,050	12.05	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		3,167.32000	3.16732	3,340,000	12.05	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,242.63000	4.24263	4,011,550	12.17	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,917.84000	2.91784	3,079,960	12.17	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		3,837.60000	3.83760	3,618,740	12.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		3,207.42000	3.20742	3,381,760	12.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		3,864.19000	3.86419	3,644,500	12.04	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,131.30000	2.13130	1,971,390	9.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,617.14000	4.61714	4,858,740	9.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		2,150.18000	2.15018	1,989,330	9.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,588.28000	4.58828	4,828,940	9.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,169.16000	2.16916	2,007,370	9.67	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,559.55000	4.55955	4,799,270	9.67	0.00	0	
Total R2032 Option											0.00	0	11,31
Total For R2032											9,562,919,660.64	114,425	196,45
R2035	On	03/11/2022	Bond Future			11.68500	83.55666	11.59704	84.05025	13.88	1,623,004,563.84	19,424	
R2035	On	02/02/2023	Bond Future			11.80034	85.34040	11.75522	85.58835	14.64	0.00	0	161,00
R2035	On	04/05/2023	Bond Future			11.93017	82.56628	11.88309	82.82001	15.22	0.00	0	
R2035	On	03/08/2023	Bond Future			12.05805	84.28819	12.00897	84.54754	14.11	0.00	0	
R2035	On	02/11/2023	Bond Future			12.19487	81.54781	12.14374	81.81262	12.07	0.00	0	
Total R2035 Future											1,623,004,563.84	19,424	161,00
R2035	On	03/11/2022	Bond Future	9.82	Call		0.00000	0.00000	0,000	16.45	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		0.00000	0.00000	0,000	13.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		2,634.53000	2.63453	3,128,120	13.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		0.00000	0.00000	0,000	13.31	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,575.60000	2.57560	3,069,190	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			5,791.71000	5.79171	5,298,120	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			3,525.39000	3.52539	4,018,980	13.07	0.00	0	
R2035	On	03/11/2022	Bond Future	11.05	Call			0.00000	0.00000	0,000	13.16	0.00	0	
R2035	On	03/11/2022	Bond Future	11.05	Put			3,167.46000	3.16746	3,661,050	13.16	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			0.00000	0.00000	0,000	13.28	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,091.48000	6.09148	6,585,070	12.85	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			10,950.02000	10.95002	11,443,610	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	
R2035	On	03/11/2022	Bond Future	10.30	Put			7,798.67000	7.79867	8,292,260	13.67	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			0.00000	0.00000	0,000	12.85	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,693.51000	2.69351	3,187,100	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	
R2035	On	02/02/2023	Bond Future	13.22	Put			490.55000	0.49055	515,020	16.91	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.88	Call			667.34000	0.66734	608,100	13.52	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,697.93000	5.69793	5,886,640	13.52	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			909.61000	0.90961	835,820	13.70	0.00	0	9;
R2035	On	02/02/2023	Bond Future	11.05	Put			4,929.28000	4.92928	5,103,440	13.70	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			925.49000	0.92549	850,810	13.72	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			4,886.21000	4.88621	5,059,480	13.72	0.00	0	5;
R2035	On	02/02/2023	Bond Future	10.66	Call			435.26000	0.43526	392,230	13.38	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			6,799.29000	6.79929	7,004,210	13.38	0.00	0	5;
R2035	On	02/02/2023	Bond Future	10.86	Call			642.21000	0.64221	584,600	13.50	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,792.84000	5.79284	5,983,180	13.50	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			654.75000	0.65475	596,330	13.51	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			5,745.33000	5.74533	5,934,860	13.51	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			207.45000	0.20745	183,620	13.37	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.30	Put			8,816.51000	8.81651	9,040,630	13.37	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			387.52000	0.38752	348,210	13.38	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,120.23000	7.12023	7,328,870	13.38	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			418.93000	0.41893	377,160	13.38	0.00	0	3;
R2035	On	02/02/2023	Bond Future	10.64	Put			6,905.61000	6.90561	7,111,790	13.38	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			63.17000	0.06317	54,390	13.35	0.00	0	5;
R2035	On	02/02/2023	Bond Future	9.81	Put			11,858.87000	11.85887	12,098,040	13.35	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			70.19000	0.07019	60,570	13.35	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,599.93000	11.59993	11,838,260	13.35	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			77.86000	0.07786	67,350	13.35	0.00	0	3;
R2035	On	02/02/2023	Bond Future	11.94	Call			3,080.75000	3.08075	2,925,690	14.94	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,072.10000	2.07210	2,164,990	14.94	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,210.92000	3.21092	3,052,630	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	Opt Intere
R2035	On	02/02/2023	Bond Future	11.98	Put		1,986.28000	1.98628	2,075,940	15.00	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call		8,017.07000	8.01707	7,793,590	16.91	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put		11,342.68000	11.34268	11,580,120	13.35	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,875.54000	1.87554	1,779,770	14.35	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		950.55000	0.95055	891,580	14.16	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Put		1,365.00000	1.36500	1,414,880	16.86	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,796.61000	1.79661	1,703,520	14.31	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		5,782.18000	5.78218	5,942,820	14.31	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,855.61000	1.85561	1,760,520	14.34	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		5,667.98000	5.66798	5,826,620	14.34	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		8,323.64000	8.32364	8,518,400	14.16	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,630.29000	5.63029	5,788,250	14.35	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		352.48000	0.35248	325,500	14.15	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		12,476.99000	12.47699	12,703,740	14.15	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		763.75000	0.76375	713,850	14.15	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		9,245.85000	9.24585	9,449,680	14.15	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,895.59000	1.89559	1,799,150	14.36	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,592.77000	5.59277	5,750,060	14.36	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		5,354.44000	5.35444	5,181,030	15.85	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		2,321.79000	2.32179	2,402,110	15.85	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		7,958.78000	7.95878	7,754,930	16.86	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		4,098.39000	4.09839	3,956,660	14.11	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		4,145.92000	4.14592	4,263,540	14.11	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		4,041.91000	4.04191	3,901,260	14.09	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		4,195.55000	4.19555	4,314,250	14.09	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		4,070.11000	4.07011	3,928,920	14.10	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		4,170.67000	4.17067	4,288,830	14.10	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		6,074.84000	6.07484	6,239,930	11.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		2,209.67000	2.20967	2,109,350	11.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		6,039.13000	6.03913	6,203,620	11.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		2,170.57000	2.17057	2,071,440	11.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		6,111.01000	6.11101	6,276,690	11.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		2,189.91000	2.18991	2,090,190	11.45	0.00	0	
Total R2035 Option											0.00	0	8,47
Total For R2035											1,623,004,563.84	19,424	169,48
R2037	On	03/11/2022	Bond Future			11.83000	79.61670	11.74191	80.11497	14.79	1,564,388,538.30	19,649	
R2037	On	02/02/2023	Bond Future			11.93431	77.07446	11.88917	77.32509	16.50	0.00	0	129,16
R2037	On	04/05/2023	Bond Future			12.06460	78.63988	12.01757	78.89631	16.29	0.00	0	
R2037	On	03/08/2023	Bond Future			12.19560	76.02194	12.14662	76.28402	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			12.32154	77.61546	12.27065	77.88307	12.97	0.00	0	
Total R2037 Future											1,564,388,538.30	19,649	129,16
R2037	On	03/11/2022	Bond Future	11.32	Put			2,453.95000	2.45395	2,952,220	14.06	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			0.00000	0.00000	0,000	14.02	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,573.10000	2.57310	3,071,370	14.02	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			0.00000	0.00000	0,000	14.04	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,513.49000	2.51349	3,011,760	14.04	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			0.00000	0.00000	0,000	14.06	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			693.24000	0.69324	631,940	15.12	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			5,703.55000	5.70355	5,892,880	15.12	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			706.50000	0.70650	644,360	15.13	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			5,655.77000	5.65577	5,844,260	15.13	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			720.05000	0.72005	657,050	15.14	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			5,608.35000	5.60835	5,795,980	15.14	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			789.99000	0.78999	722,680	15.20	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put			5,374.42000	5.37442	5,557,740	15.20	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			2,769.82000	2.76982	2,621,530	16.45	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,321.88000	2.32188	2,424,220	16.45	0	6
R2037	On	04/05/2023	Bond Future	11.03	Call			1,367.43000	1.36743	1,290,330	15.18	0	4
R2037	On	04/05/2023	Bond Future	11.03	Put			7,058.99000	7.05899	7,238,320	15.18	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			5,934.20000	5.93420	6,095,690	15.44	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,878.74000	1.87874	1,783,130	15.45	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			5,895.24000	5.89524	6,056,060	15.45	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,898.87000	1.89887	1,802,580	15.46	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			5,856.47000	5.85647	6,016,610	15.46	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			2,972.07000	2.97207	2,844,800	15.99	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put			4,287.10000	4.28710	4,416,260	15.99	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,639.54000	9.63954	9,421,630	18.85	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,069.98000	1.06998	1,108,500	18.85	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call			1,858.74000	1.85874	1,763,800	15.44	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			4,096.70000	4.09670	3,953,670	15.80	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,239.70000	4.23970	4,358,750	15.80	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			4,125.04000	4.12504	3,981,460	15.82	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,214.27000	4.21427	4,332,770	15.82	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			4,153.46000	4.15346	4,009,330	15.83	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,188.98000	4.18898	4,306,930	15.83	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			6,187.91000	6.18791	6,352,890	12.39	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			2,320.73000	2.32073	2,217,500	12.40	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			6,151.43000	6.15143	6,315,810	12.40	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	11.55	Call			2,280.37000	2.28037	2,178,340	12.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,224.55000	6.22455	6,390,130	12.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call			2,300.50000	2.30050	2,197,870	12.39	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												1,564,388,538.30	19,649	131,63
R2040	On	03/11/2022	Bond Future			11.87000	81.55117	11.80184	81.96549		15.56	720,178,382.27	8,831	
R2040	On	02/02/2023	Bond Future			11.96829	78.81348	11.94390	78.95913		17.40	0.00	0	119,36
R2040	On	04/05/2023	Bond Future			12.09298	80.41434	12.06753	80.56370		17.19	0.00	0	36
R2040	On	03/08/2023	Bond Future			12.21807	77.58305	12.19157	77.73579		16.92	0.00	0	
R2040	On	02/11/2023	Bond Future			12.33783	79.20933	12.31032	79.36530		14.30	0.00	0	
Total R2040 Future												720,178,382.27	8,831	119,66
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			11,556.07000	11.55607	11,970,390	18.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			0.40000	0.00040	0,000	15.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			1,877.03000	1.87703	2,290,950	15.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			1,206.21000	1.20621	780,790	16.05	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			11.10000	0.01110	0,000	16.05	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			0.01000	0.00001	0,000	14.91	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,577.92000	2.57792	2,992,230	14.91	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			0.01000	0.00001	0,000	14.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			2,513.78000	2.51378	2,928,090	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	
R2040	On	03/11/2022	Bond Future	10.70	Put			7,200.48000	7.20048	7,614,800	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			6,505.81000	6.50581	6,920,130	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	
R2040	On	03/11/2022	Bond Future	11.20	Put			3,811.75000	3.81175	4,226,070	14.61	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			4,198.81000	4.19881	3,784,490	17.05	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			0.00000	0.00000	0,000	17.05	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			0.00000	0.00000	0,000	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Put			7,903.86000	7.90386	8,318,180	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			0.00000	0.00000	0,000	14.76	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Put			3,158.77000	3.15877	3,573,090	14.76	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			0.01000	0.00001	0,000	14.95	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			2,449.71000	2.44971	2,864,020	14.95	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			3,148.46000	3.14846	3,052,480	17.53	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			2,400.03000	2.40003	2,449,700	17.53	0.00	0	63
R2040	On	02/02/2023	Bond Future	10.96	Call			594.42000	0.59442	559,810	15.90	0.00	0	36
R2040	On	02/02/2023	Bond Future	11.11	Call			790.82000	0.79082	748,530	16.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.11	Put		6.03762000	6.03762	6,140,980	16.04	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		110.38000	0.11038	101,070	15.86	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,986.42000	5.98642	6,089,230	16.06	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		915.50000	0.91550	868,800	16.15	0.00	0	6
R2040	On	02/02/2023	Bond Future	11.19	Put		5,635.57000	5.63557	5,734,520	16.15	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put		11,663.39000	11.66339	11,799,140	15.86	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		562.52000	0.56252	529,270	15.90	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,013.51000	7.01351	7,125,910	15.90	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		6,842.86000	6.84286	6,953,900	15.90	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		776.09000	0.77609	734,340	16.03	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,089.10000	6.08910	6,193,000	16.03	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,005.56000	2.00556	2,047,360	17.84	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		3,854.92000	3.85492	3,749,770	17.90	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,942.37000	1.94237	1,982,870	17.90	0.00	0	3
R2040	On	02/02/2023	Bond Future	11.12	Call		805.74000	0.80574	762,900	16.06	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		11,877.04000	11.87704	12,013,380	15.86	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		119.00000	0.11900	109,100	15.86	0.00	0	3
R2040	On	02/02/2023	Bond Future	12.24	Call		3,745.26000	3.74526	3,641,410	17.84	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,083.80000	6.08380	6,169,670	16.43	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,305.25000	2.30525	2,239,730	16.48	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.48	Put		5,882.11000	5.88211	5,965,950	16.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		982.01000	0.98201	945,160	15.99	0.00	0	4
R2040	On	04/05/2023	Bond Future	10.92	Put		8,457.67000	8.45767	8,563,720	15.99	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,145.75000	2.14575	2,083,080	16.41	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,165.80000	6.16580	6,252,490	16.41	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		466.64000	0.46664	445,700	15.97	0.00	0	3
R2040	On	04/05/2023	Bond Future	11.42	Put		6,124.80000	6.12480	6,211,070	16.42	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,190.76000	2.19076	2,127,270	16.43	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Call		8,986.75000	8.98675	8,861,270	19.47	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,486.43000	1.48643	1,510,310	19.47	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.42	Call		2,168.30000	2.16830	2,105,210	16.42	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		12,995.74000	12.99574	13,124,160	15.97	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		9,508.35000	9.50835	9,620,860	15.99	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,228.14000	1.22814	1,184,830	15.99	0.00	0	3
R2040	On	04/05/2023	Bond Future	12.78	Call		6,401.79000	6.40179	6,290,790	18.42	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,385.51000	2.38551	2,423,870	18.42	0.00	0	3
R2040	On	03/08/2023	Bond Future	12.22	Put		4,445.86000	4.44586	4,509,060	16.88	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		4,640.37000	4.64037	4,550,520	16.89	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		4,419.03000	4.41903	4,481,920	16.89	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,578.84000	4.57884	4,489,620	16.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/08/2023	Bond Future	12.21	Put			4,472.56000	4.47256	4,536,080	16.87	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			4,609.70000	4.60970	4,520,160	16.88	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			2,639.23000	2.63923	2,575,250	13.70	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			6,906.22000	6.90622	6,998,210	13.70	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			2,661.54000	2.66154	2,597,200	13.71	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			6,866.80000	6.86680	6,958,430	13.71	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			2,617.33000	2.61733	2,553,690	13.70	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			6,946.13000	6.94613	7,038,460	13.70	0.00	0	
Total R2040 Option												0.00	0	5,02
Total For R2040												720,178,382.27	8,831	124,65
R2044	On	03/11/2022	Bond Future			11.82500	78.61148	11.75172	79.06581		16.41	2,283,191,825.12	29,044	
R2044	On	02/02/2023	Bond Future			11.93470	75.82440	11.88425	76.13157		18.37	2,805,502.80	37	95,22
R2044	On	04/05/2023	Bond Future			12.05139	77.36459	11.99895	77.67866		18.17	0.00	0	
R2044	On	03/08/2023	Bond Future			12.16806	74.59494	12.11356	74.91584		17.97	0.00	0	
R2044	On	02/11/2023	Bond Future			12.27932	76.15856	12.22280	76.48626		16.65	0.00	0	
Total R2044 Future												2,285,997,327.92	29,081	95,22
R2044	On	03/11/2022	Bond Future	11.39	Call			0.04000	0.00004	0,000	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	
R2044	On	03/11/2022	Bond Future	10.60	Put			7,779.24000	7.77924	8,233,570	15.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,179.94000	2.17994	2,634,190	15.76	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			0.00000	0.00000	0,000	15.56	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Put			2,903.68000	2.90368	3,358,010	15.56	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	19.24	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put			11,569.29000	11.56929	12,023,620	19.24	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			2,310.69000	2.31069	2,764,980	15.72	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			0.06000	0.00006	0,000	15.74	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,245.27000	2.24527	2,699,540	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			6,337.02000	6.33702	6,791,350	15.10	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			0.08000	0.00008	0,000	15.76	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			931.26000	0.93126	845,740	16.98	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			5,716.89000	5.71689	5,938,540	16.98	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			948.24000	0.94824	861,620	16.99	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			5,615.82000	5.61582	5,835,270	17.01	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call			1,035.90000	1.03590	943,730	17.06	0.00	0	1,30
R2044	On	02/02/2023	Bond Future	11.15	Put			5,666.27000	5.66627	5,886,820	16.99	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put			5,417.34000	5.41734	5,632,340	17.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Call			2,818.07000	2.81807	2,644,870	18.18	0.00	0	1,30
R2044	On	02/02/2023	Bond Future	11.90	Put			2,721.95000	2.72195	2,855,920	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		3,152.07000	3.15207	2,968,140	18.37	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		2,450.41000	2.45041	2,573,650	18.37	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call		965.30000	0.96530	877,580	17.01	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		3,980.94000	3.98094	4,120,950	18.17	0.00	0	4,11
R2044	On	04/05/2023	Bond Future	11.41	Call		2,324.85000	2.32485	2,198,960	17.34	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,008.79000	6.00879	6,196,970	17.34	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,348.72000	2.34872	2,221,990	17.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,372.72000	2.37272	2,245,150	17.37	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,926.67000	5.92667	6,113,170	17.37	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,224.81000	3.22481	3,070,610	17.79	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,967.62000	5.96762	6,154,960	17.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		4,746.32000	4.74632	4,906,190	17.79	0.00	0	4,11
R2044	On	04/05/2023	Bond Future	12.00	Call		3,987.25000	3.98725	3,813,190	18.17	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		4,818.31000	4.81831	4,625,830	18.57	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		3,334.48000	3.33448	3,456,070	18.57	0.00	0	1,50
R2044	On	03/08/2023	Bond Future	12.17	Put		4,537.13000	4.53713	4,677,080	18.22	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,805.81000	4.80581	4,626,160	18.19	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,590.99000	4.59099	4,732,240	18.19	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,837.70000	4.83770	4,657,400	18.20	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,564.11000	4.56411	4,704,710	18.20	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,869.41000	4.86941	4,688,460	18.22	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		3,265.95000	3.26595	3,127,960	16.00	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,233.86000	7.23386	7,423,570	16.00	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,218.36000	3.21836	3,081,690	15.98	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,313.36000	7.31336	7,504,390	15.98	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		3,242.26000	3.24226	3,104,930	15.99	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,273.67000	7.27367	7,464,040	15.99	0.00	0	
Total R2044 Option											0.00	0	16,33
Total For R2044											2,285,997,327.92	29,081	111,55
R2048	On	03/11/2022	Bond Future			11.73000	77.65253	11.67163	78.02454	16.99	6,513,105,953.75	83,875	
R2048	On	02/02/2023	Bond Future			11.82640	79.30291	11.79666	79.48923	17.98	0.00	0	250,54
R2048	On	04/05/2023	Bond Future			11.93526	76.45070	11.90431	76.64150	18.82	0.00	0	10,94
R2048	On	03/08/2023	Bond Future			12.04456	78.00752	12.01239	78.20259	17.61	0.00	0	
R2048	On	02/11/2023	Bond Future			12.15030	75.21847	12.11694	75.41767	17.27	0.00	0	13,00
Total R2048 Future											6,513,105,953.75	83,875	274,48
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		12,175.78000	12.17578	12,547,790	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	
R2048	On	03/11/2022	Bond Future	10.60	Put		7,441.97000	7.44197	7,813,980	16.37	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	03/11/2022	Bond Future	10.70	Call		0.00000	0.00000	0,000	15.67	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		3,127.33000	3.12733	3,499,340	15.95	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		0.02000	0.00002	0,000	16.11	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,445.69000	2.44569	2,817,680	16.11	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		0.03000	0.00003	0,000	16.13	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,378.10000	2.37810	2,750,080	16.13	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		6,695.06000	6.69506	7,067,070	15.67	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		0.05000	0.00005	0,000	16.15	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,310.62000	2.31062	2,682,580	16.15	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		1,442.56000	1.44256	1,065,400	17.30	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		5.15000	0.00515	0,000	17.30	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		0.00000	0.00000	0,000	15.95	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		252.09000	0.25209	231,030	16.42	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		10,004.01000	10.00401	10,169,270	16.42	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		877.80000	0.87780	824,110	16.77	0.00	0	2,54
R2048	On	02/02/2023	Bond Future	11.00	Put		6,187.21000	6.18721	6,319,840	16.77	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		980.01000	0.98001	922,110	16.85	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		5,867.13000	5.86713	5,995,550	16.85	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		997.70000	0.99770	939,090	16.86	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		5,814.80000	5.81480	5,942,510	16.86	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,015.72000	1.01572	956,400	16.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		5,762.92000	5.76292	5,889,920	16.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,052.14000	1.05214	991,390	16.90	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		5,659.84000	5.65984	5,785,410	16.90	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,562.67000	2.56267	2,458,030	17.89	0.00	0	2,54
R2048	On	02/02/2023	Bond Future	11.70	Put		3,173.91000	3.17391	3,255,590	17.89	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,382.26000	2.38226	2,300,740	17.88	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,084.30000	6.08430	6,193,580	17.88	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,406.88000	2.40688	2,324,830	17.89	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,041.74000	6.04174	6,150,490	17.89	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,431.64000	2.43164	2,349,070	17.90	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,999.41000	5.99941	6,107,640	17.90	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		5,013.32000	5.01332	4,898,720	17.74	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,544.23000	4.54423	4,624,700	17.74	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		5,046.27000	5.04627	4,931,270	17.75	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,517.12000	4.51712	4,597,190	17.75	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		5,079.28000	5.07928	4,963,890	17.76	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,490.16000	4.49016	4,569,840	17.76	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		3,378.21000	3.37821	3,290,680	16.71	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		7,436.99000	7.43699	7,548,660	16.71	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Call		3.40302000	3.40302	3,315,090	16.72	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7.39611000	7.39611	7,507,380	16.72	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		3.42793000	3.42793	3,339,590	16.72	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7.35542000	7.35542	7,466,280	16.72	0.00	0	
Total R2048 Option											0.00	0	5,08
Total For R2048											6,513,105,953.75	83,875	279,56
R209	On	03/11/2022	Bond Future			11.69000	64.28110	11.60178	64.71208	15.65	816,305,688.90	12,699	
R209	On	02/02/2023	Bond Future			11.78411	65.67930	11.73899	65.89627	16.57	0.00	0	24,67
R209	On	04/05/2023	Bond Future			11.90195	63.85884	11.85505	64.08081	17.19	0.00	0	5,98
R209	On	03/08/2023	Bond Future			12.01533	65.19083	11.96667	65.41765	15.98	0.00	0	
R209	On	02/11/2023	Bond Future			12.13308	63.40453	12.08260	63.63616	13.60	0.00	0	
Total R209 Future											816,305,688.90	12,699	30,62
R209	On	03/11/2022	Bond Future	9.25	Call			0.00000	0.00000	0,000	19.62	0.00	0
R209	On	03/11/2022	Bond Future	9.25	Put			13,174.45000	13.17445	13,605,430	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			11,604.94000	11.60494	12,035,920	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			5,747.31000	5.74731	6,178,290	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
R209	On	03/11/2022	Bond Future	10.90	Put			3,580.04000	3.58004	4,011,020	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			3,052.96000	3.05296	3,483,940	14.76	0.00	0
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			3,000.57000	3.00057	3,431,550	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			2,948.24000	2.94824	3,379,220	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			2,895.96000	2.89596	3,326,940	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
R209	On	03/11/2022	Bond Future	10.00	Put			8,594.67000	8.59467	9,025,650	17.37	0.00	0
R209	On	03/11/2022	Bond Future	11.50	Call			49.27000	0.04927	0,000	15.65	0.00	0
R209	On	03/11/2022	Bond Future	11.50	Put			551.64000	0.55164	933,350	15.65	0.00	0
R209	On	03/11/2022	Bond Future	12.00	Call			1,913.16000	1.91316	1,482,140	16.62	0.00	0
R209	On	03/11/2022	Bond Future	12.00	Put			0.04000	0.00004	0,000	16.62	0.00	0
R209	On	02/02/2023	Bond Future	10.79	Call			499.93000	0.49993	453,390	15.20	0.00	0
R209	On	02/02/2023	Bond Future	10.79	Put			5,315.89000	5.31589	5,486,320	15.20	0.00	0
R209	On	02/02/2023	Bond Future	10.80	Call			510.04000	0.51004	462,800	15.21	0.00	0
R209	On	02/02/2023	Bond Future	10.80	Put			5,272.64000	5.27264	5,442,370	15.21	0.00	0
R209	On	02/02/2023	Bond Future	10.78	Call			489.97000	0.48997	444,110	15.19	0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.78	Put		5,359.36000	5.35936	5,530,470	15.19	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,551.59000	1.55159	1,470,970	16.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,229.48000	5.22948	5,370,830	16.36	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,935.57000	4.93557	4,780,480	18.36	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,976.93000	1.97693	2,043,810	18.36	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.00	Call		1,373.09000	1.37309	1,298,830	16.25	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		10,122.63000	10.12263	10,315,700	15.98	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,619.05000	5.61905	5,766,760	16.25	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,518.07000	1.51807	1,438,620	16.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,298.75000	5.29875	5,441,270	16.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,534.69000	1.53469	1,454,660	16.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,263.94000	5.26394	5,405,880	16.35	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		393.42000	0.39342	364,520	15.98	0.00	0	8,50
R209	On	03/08/2023	Bond Future	11.94	Call		3,535.61000	3.53561	3,411,810	15.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,660.41000	3.66041	3,763,430	15.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,560.24000	3.56024	3,435,960	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,638.21000	3.63821	3,740,750	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,511.05000	3.51105	3,387,730	15.90	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,682.74000	3.68274	3,786,240	15.90	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,907.89000	1.90789	1,820,980	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,457.47000	5.45747	5,602,190	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,924.99000	1.92499	1,837,560	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,424.95000	5.42495	5,569,150	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,890.63000	1.89063	1,804,250	13.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,489.88000	5.48988	5,635,130	13.00	0.00	0	
Total R209 Option											0.00	0	28,00
Total For R209											816,305,688.90	12,699	58,62
R210	On	03/11/2022	Bond Future			229.26668	229.26668	226.44083	226.44083		23,614,468.04	103	
R210	On	02/02/2023	Bond Future			231.77858	231.77858	230.64118	230.64118		0.00	0	37
R210	On	04/05/2023	Bond Future			233.45163	233.45163	232.29665	232.29665		0.00	0	
R210	On	03/08/2023	Bond Future			238.37046	238.37046	237.19197	237.19197		0.00	0	
R210	On	02/11/2023	Bond Future			240.24596	240.24596	239.05436	239.05436		0.00	0	
Total R210 Future											23,614,468.04	103	37
Total For R210											23,614,468.04	103	37
R213	On	03/11/2022	Bond Future			11.16500	79.13251	11.06714	79.57754	11.32	2,606,150,084.34	32,934	
R213	On	02/02/2023	Bond Future			11.30150	80.71736	11.23007	81.03380	11.99	26,071,707.28	323	33,00
R213	On	04/05/2023	Bond Future			11.43433	78.80107	11.35949	79.12460	12.31	0.00	0	
R213	On	03/08/2023	Bond Future			11.56544	80.44420	11.48703	80.77472	11.25	0.00	0	
R213	On	02/11/2023	Bond Future			11.70902	78.57518	11.62681	78.91274	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 Intere
Total R213 Future												2,632,221,791.62	33,257	33,03	
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	14.20		0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Put			9,519.08000	9.51908	9,964,110	14.20		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,218.54000	3.21854	3,663,570	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			3,170.50000	3.17050	3,615,530	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			5,170.23000	5.17023	5,615,260	7.43		0.00	0	
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			4,138.25000	4.13825	4,583,280	8.05		0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Call			0.00000	0.00000	0,000	8.79		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,867.38000	5.86738	6,312,410	8.55		0.00	0	
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	
R213	On	03/11/2022	Bond Future	9.19	Put			9,202.81000	9.20281	9,647,840	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			3,266.62000	3.26662	3,711,650	8.79		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,122.49000	3.12249	3,567,520	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			5,025.61000	5.02561	5,284,090	11.34		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			519.63000	0.51963	451,000	11.37		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			4,557.12000	4.55712	4,804,930	11.37		0.00	0	4;
R213	On	02/02/2023	Bond Future	10.01	Put			5,953.78000	5.95378	6,227,700	11.47		0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call			403.30000	0.40330	346,890	11.35		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,107.44000	5.10744	5,367,470	11.35		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			410.11000	0.41011	352,940	11.35		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,066.40000	5.06640	5,325,670	11.35		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			417.13000	0.41713	359,170	11.34		0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put			4,259.07000	4.25907	4,499,090	11.41		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,787.28000	4.78728	4,529,140	13.15		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			627.72000	0.62772	686,020	13.15		0.00	0	9;
R213	On	02/02/2023	Bond Future	9.16	Call			52.03000	0.05203	42,160	11.91		0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put			9,981.67000	9.98167	10,288,240	11.91		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			285.30000	0.28530	242,780	11.47		0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			599.46000	0.59946	523,040	11.41		0.00	0	9;
R213	On	04/05/2023	Bond Future	10.75	Call			1,540.74000	1.54074	1,420,880	11.78		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			4,240.65000	4.24065	4,444,320	11.78		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,509.31000	1.50931	1,391,120	11.77		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			4,299.82000	4.29982	4,505,160	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		1,525.08000	1.52508	1,406,050	11.78		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,270.28000	4.27028	4,474,780	11.78		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,887.86000	2.88786	3,034,340	11.36		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,471.14000	3.47114	3,286,410	11.37		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,869.82000	2.86982	3,015,610	11.37		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,423.28000	3.42328	3,239,950	11.35		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,905.72000	2.90572	3,052,910	11.35		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,447.32000	3.44732	3,263,280	11.36		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,895.77000	1.89577	1,760,400	8.88		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,018.50000	4.01850	4,220,690	8.88		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,912.92000	1.91292	1,776,750	8.88		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,993.06000	3.99306	4,194,450	8.88		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,878.72000	1.87872	1,744,150	8.87		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,044.07000	4.04407	4,247,060	8.87		0.00	0	
Total R213 Option												0.00	0	3,25
Total For R213												2,632,221,791.62	33,257	36,28
R214	On	03/11/2022	Bond Future			11.74500	62.08522	11.67169	62.45991	17.00		951,455,996.50	15,325	
R214	On	02/02/2023	Bond Future			11.83177	63.45373	11.80214	63.60292	18.01		0.00	0	71,37
R214	On	04/05/2023	Bond Future			11.93746	61.44120	11.90668	61.59404	18.79		0.00	0	
R214	On	03/08/2023	Bond Future			12.04027	62.72254	12.00837	62.87877	17.55		0.00	0	
R214	On	02/11/2023	Bond Future			12.14890	60.73628	12.11587	60.89578	16.09		0.00	0	
Total R214 Future												951,455,996.50	15,325	71,37
R214	On	03/11/2022	Bond Future	11.34	Call		0.08000	0.00008	0,000	16.19		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,741.60000	1.74160	2,116,210	16.19		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		0.12000	0.00012	0,000	16.21		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,688.01000	1.68801	2,062,580	16.21		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		0.18000	0.00018	0,000	16.23		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,634.50000	1.63450	2,009,010	16.23		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		824.75000	0.82475	776,820	16.92		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,591.01000	4.59101	4,692,270	16.92		0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,300.53000	2.30053	2,211,570	18.11		0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put		2,311.33000	2.31133	2,371,560	18.11		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		796.13000	0.79613	749,340	16.89		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,673.37000	4.67337	4,775,770	16.89		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		810.41000	0.81041	763,050	16.90		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,632.13000	4.63213	4,733,960	16.90		0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		839.25000	0.83925	790,760	16.93		0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put		4,550.13000	4.55013	4,650,830	16.93		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,718.39000	4.71839	4,803,910	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 Interr
R214	On	04/05/2023	Bond Future	11.36	Call		1,966.25000	1.96625	1,899,770	17.88	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,785.05000	4.78505	4,871,410	17.88	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,986.22000	1.98622	1,919,320	17.89	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,751.63000	4.75163	4,837,570	17.89	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,006.30000	2.00630	1,938,980	17.90	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,216.28000	4.21628	4,122,160	17.77	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,479.35000	3.47935	3,541,460	17.77	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,162.28000	4.16228	4,068,780	17.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,521.74000	3.52174	3,584,470	17.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,189.25000	4.18925	4,095,440	17.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,500.48000	3.50048	3,562,900	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,746.67000	5.74667	5,838,550	15.52	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,456.21000	2.45621	2,388,240	15.53	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,713.77000	5.71377	5,805,300	15.53	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,417.15000	2.41715	2,349,870	15.51	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,779.95000	5.77995	5,872,170	15.51	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,436.52000	2.43652	2,368,900	15.52	0.00	0	
Total R214 Option											0.00	0	3,20
Total For R214											951,455,996.50	15,325	74,57
Total for Bond											37,531,668,312.84	437,777	1,450,47
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			810.95300	810.95300	815.36100	815.36100				137,862,010.00	17	
GOVI On 02/02/2023 GOVI			827.57600	827.57600	830.28200	830.28200				0.00	0	85
GOVI On 04/05/2023 GOVI			844.35000	844.35000	847.11900	847.11900				0.00	0	
GOVI On 03/08/2023 GOVI			861.94100	861.94100	864.77000	864.77000				0.00	0	
GOVI On 02/11/2023 GOVI			879.99300	879.99300	882.88200	882.88200				0.00	0	
Total GOVI Future										137,862,010.00	17	85
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			50,490.00000	5.04900	94,570,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			50,590.00000	5.05900	94,670,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			50,690.00000	5.06900	94,770,000			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			205,380.00000	20.53800	232,440,000			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			205,480.00000	20.54800	232,540,000			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			205,580.00000	20.55800	232,640,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			57,610.00000	5.76100	85,300,000			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			57,410.00000	5.74100	85,100,000		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			57,510.00000	5.75100	85,200,000		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			275,400.00000	27.54000	247,110,000		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			275,600.00000	27.56000	247,310,000		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			275,500.00000	27.55000	247,210,000		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			29,280.00000	2.92800	58,170,000		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			29,380.00000	2.93800	58,270,000		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			29,180.00000	2.91800	58,070,000		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												137,862,010.00	17	85
Total for GOVI												137,862,010.00	17	85
AL37	On	03/11/2022	Index Future			827.36500	827.36500	831.14800	831.14800			0.00	0	
AL37	On	02/02/2023	Index Future			843.56300	843.56300	846.35800	846.35800			0.00	0	
AL37	On	04/05/2023	Index Future			860.66100	860.66100	863.52000	863.52000			0.00	0	
AL37	On	03/08/2023	Index Future			878.59200	878.59200	881.51400	881.51400			0.00	0	
AL37	On	02/11/2023	Index Future			896.99300	896.99300	899.97600	899.97600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			925.41100	925.41100	942.04300	942.04300			0.00	0	
AL7T	On	02/02/2023	Index Future			955.50700	955.50700	959.28300	959.28300			0.00	0	
AL7T	On	04/05/2023	Index Future			974.87500	974.87500	978.73500	978.73500			0.00	0	
AL7T	On	03/08/2023	Index Future			995.18500	995.18500	999.12900	999.12900			0.00	0	
AL7T	On	02/11/2023	Index Future			1,016.02700	1,016.02700	1,020.05500	1,020.05500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			822.67100	822.67100	827.12400	827.12400			863,804,550.00	105	
ALBI	On	02/02/2023	Index Future			839.56400	839.56400	842.26100	842.26100			0.00	0	10
ALBI	On	04/05/2023	Index Future			856.58200	856.58200	859.34000	859.34000			0.00	0	
ALBI	On	03/08/2023	Index Future			874.42700	874.42700	877.24600	877.24600			0.00	0	
ALBI	On	02/11/2023	Index Future			892.74100	892.74100	895.61900	895.61900			0.00	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									863,804,550.00	105	10
Total For ALBI									863,804,550.00	105	10
IGOV On 03/11/2022 Index Future			322.71600	322.71600	319.37200	319.37200			54,861,720.00	17	
IGOV On 02/02/2023 Index Future			328.89200	328.89200	325.29600	325.29600			0.00	0	70
IGOV On 04/05/2023 Index Future			335.63800	335.63800	331.97100	331.97100			0.00	0	
IGOV On 03/08/2023 Index Future			342.70700	342.70700	338.96400	338.96400			0.00	0	
IGOV On 02/11/2023 Index Future			349.96000	349.96000	346.13800	346.13800			0.00	0	
Total IGOV Future									54,861,720.00	17	71
Total For IGOV									54,861,720.00	17	71
Total for Index									918,666,270.00	122	82
JIBAR f On 16/11/2022 Jibar Future			6.55000	93.45000	6.51500	93.48500			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.27500	92.72500	7.23500	92.76500			0.00	0	6
JIBAR f On 18/01/2023 Jibar Future			7.33500	92.66500	7.27000	92.73000			0.00	0	
JIBAR f On 15/02/2023 Jibar Future			7.77500	92.22500	7.68000	92.32000			0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.83500	92.16500	7.72500	92.27500			0.00	0	
JIBAR f On 19/04/2023 Jibar Future			7.96000	92.04000	7.84000	92.16000			0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.12500	91.87500	7.96000	92.04000			0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.22000	91.78000	8.03500	91.96500			0.00	0	7
JIBAR f On 20/12/2023 Jibar Future			8.28500	91.71500	8.09000	91.91000			0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			8.32000	91.68000	8.14000	91.86000			0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.29000	91.71000	8.08000	91.92000			0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.31500	91.68500	8.11500	91.88500			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 :									38,588,196,592.84	437,916	1,452,55
ABCPI On 07/12/2023 Spot Bond			5.09800	328.00060	5.09800	327.93483			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.04323			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.91857			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.07500	102.16035	10.07500	102.13292			0.00	0	

Contract 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			12.28500	87.89754	12.28500	87.86893				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.42441				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.99495				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	99.93093				0.00	3,480,000,000	5,220,000,000
Total ABFN16 SPOT										0.00	3,480,000,000	5,220,000,000
Total For ABFN16										0.00	3,480,000,000	5,220,000,000
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.64346				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.61752				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.79108				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.47204				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	102.97330				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.63013				0.00	0	200,000,000
Total ABFN28 SPOT										0.00	0	200,000,000
Total For ABFN28										0.00	0	200,000,000
ABFN28 On 29/08/2025 Spot Bond					0.00000	102.12003				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	102.23163				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.13722				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.38694				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.53015				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.58724				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.99885				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.10163				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.02704				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.63366				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.50232				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.50880				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.91213				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	101.39726				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.36306				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.72662				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.63236				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.70648				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.68624				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	99.86033				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	99.85685				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	99.85402				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.98213				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.00287				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.90436				0.00	0	

Contract 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	103.93607				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.19478				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.41759				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.94471				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.98695				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.87000	7.87000	7.87000	156.69002				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	53.54127	100.00000	53.41811				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	164.48605				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.97000	3.97000	3.97000	217.92313				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	238.70733				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.76000	8.76000	8.76000	101.13230				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			8.99000	8.99000	8.99000	109.07171				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.29000	99.94012	7.29000	99.92018				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.23500	102.90449	9.23500	102.87925				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.40000	104.75993	9.40000	104.73378				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.73000	102.91670	7.73000	102.89514				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.56500	98.97658	9.56500	98.95104				0.00	0	53,000,00
Total ABS7 SPOT										0.00	0	53,000,00
Total For ABS7										0.00	0	53,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.07318	100.00000	14.04169				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.80000	328.99371	4.80000	328.93036				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.86500	11.86500	11.86500	102.14554				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.06661				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.04059				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.06052				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	101.06052				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	202.15078				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	205.91278				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.99665				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.42410				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.51500				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.72598				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.49021				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.71067				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.26562				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	101.26626				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	103.35297				0.00	0	928,000,00
Total AGT01 SPOT										0.00	0	928,000,00
Total For AGT01										0.00	0	928,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.80940				0.00	0	53,900,00
Total AGT02 SPOT										0.00	0	53,900,00
Total For AGT02										0.00	0	53,900,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.87616				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.35764				0.00	0	1,800,000,00
Total AGT04 SPOT										0.00	0	1,800,000,00
Total For AGT04										0.00	0	1,800,000,00
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.43023				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.44083				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.29000	97.56854	9.29000	97.54447				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.45697				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.51070				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.57770				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.40193				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	101.54894				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.28500	102.51725	9.28500	102.49197				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	101.66387				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.61206				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.69621				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.58120				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.04004				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.47720				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.61195				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.69608				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.28461				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.64951				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	101.72261				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.65401				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.62246				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.73813				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.69817				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.86528				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.34761				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.15000	101.90359	8.15000	101.88169				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			10.00000	103.02847	10.00000	103.00116				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			13.14500	89.62939	13.14500	89.59840				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			6.15000	194.99686	6.15000	194.95215				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.98894				0.00	0	

Contract 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	100.31811				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.13904				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	99.99996				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.82025				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.36000	254.12217	5.36000	254.06945				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.97000	219.63159	5.97000	219.58245				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.84000	208.81884	4.84000	208.77826				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.36000	116.02668	5.36000	116.00268				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.16481				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.12571				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.93500				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
ASN271 On 15/08/2023 Spot Bond					0.00000	99.82367				0.00	589,200,000	147,300,000
Total ASN278 SPOT										0.00	589,200,000	147,300,000
Total For ASN278										0.00	589,200,000	147,300,000
ASN271 On 20/08/2048 Spot Bond					0.00000	101.63730				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN281 On 21/08/2023 Spot Bond					0.00000	101.60785				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN281 On 13/09/2025 Spot Bond					0.00000	101.15338				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.97975				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN301 On 20/12/2023 Spot Bond					0.00000	100.98883				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN311 On 20/12/2023 Spot Bond					0.00000	101.71461				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 31/03/2029 Spot Bond			4.94500	4.94500	4.94500	113.13192				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN311 On 28/02/2033 Spot Bond			5.57500	5.57500	5.57500	103.39807				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	101.07925				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	101.19931				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN331 On 09/05/2024 Spot Bond					0.00000	99.95537				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	100.50822				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.47000	114.51515	5.47000	114.49114				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.00181				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.55822				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.12253				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.96923				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.96923				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.42846				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.28109				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.10727				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.55389				0.00	0	537,000,00
Total ASN374 SPOT										0.00	0	537,000,00
Total For ASN374										0.00	0	537,000,00
ASN38: On 06/11/2023 Spot Bond					0.00000	101.00958				0.00	0	

Contract 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	
ASN381 On 15/03/2023 Spot Bond					0.00000	101.06366				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	101.06366				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.18548				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.28541				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.50679				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.97619				0.00	590,400,000	147,600,000
Total ASN399 SPOT										0.00	590,400,000	147,600,000
Total For ASN399										0.00	590,400,000	147,600,000
ASN399 On 20/12/2024 Spot Bond					0.00000	100.95614				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.08640				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	101.25254				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.05807				0.00	0	400,000,000
Total ASN421 SPOT										0.00	0	400,000,000
Total For ASN421										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
ASN44(On 22/06/2023 Spot Bond					0.00000	100.88330				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.90437				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.34717				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	101.01491				0.00	200,000,000	200,000,000
Total ASN459 SPOT										0.00	200,000,000	200,000,000
Total For ASN459										0.00	200,000,000	200,000,000
ASN46(On 17/07/2023 Spot Bond					0.00000	100.44769				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.45053				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.74500	9.74500	9.74500	102.37423				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.33000	11.33000	11.33000	101.33423				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.14945				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.16595				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.61192				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.23844				0.00	0	
Total ASN480 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	113.87200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.11500	11.11500	11.11500	100.99759				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.56325				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.97954				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.97954				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.96957				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.68500	97.92441	10.68500	97.89658				0.00	0	28,400,00
Total ASN508 SPOT										0.00	0	28,400,00
Total For ASN508										0.00	0	28,400,00
ASN50: On 21/12/2026 Spot Bond			9.86500	97.52031	9.86500	97.49466				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.41500	96.43719	10.41500	96.41043				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.41500	96.43719	10.41500	96.41043				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.99000	102.62051	8.99000	102.59599				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.94000	103.13525	10.94000	103.10540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			10.89000	103.12207	10.89000	103.09236				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.39000	102.94410	10.39000	102.91577				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.39000	102.94410	10.39000	102.91577				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.86724				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.16103				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN540 On 28/11/2022 Spot Bond					0.00000	99.70850				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN540 On 31/07/2023 Spot Bond			11.02500	102.55532	11.02500	102.52542				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN550 On 31/01/2024 Spot Bond			11.11500	101.19528	11.11500	102.05798				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN550 On 31/01/2024 Spot Bond			10.97500	102.35561	10.97500	102.32590				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	101.41577				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.32624				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	101.30916				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.02234				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.93016				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.09037				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.86363				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.03314				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.57000	102.35571	9.57000	102.32946				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.61285				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.47885				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.28949				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.31441				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.70934				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	99.22627				0.00	200,000,000	200,000,000
Total ASN607 SPOT										0.00	200,000,000	200,000,000
Total For ASN607										0.00	200,000,000	200,000,000
ASN61: On 31/01/2030 Spot Bond					0.00000	100.18434				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.06579				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.24094				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.00088				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.81107				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.89346				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.95880				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.72303				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.83223				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.07346				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.15901				0.00	0	

Contract 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	101.45852				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	100.07685				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.25361				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.63189				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.00310				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.49219				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.79142				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.88748				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.93918				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.11870				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.15771				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	101.72799				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.03426				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.99899				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.15964				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.17774				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.48987				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.17747				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.02762				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.03412				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.39122				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.95430				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.93332				0.00	0	
Total ASN713 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond					0.00000	101.90052				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.01335				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	101.39394				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	100.80999				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.18510				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 05/06/2023 Spot Bond					0.00000	101.37274				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.17343				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	101.59460				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.01049				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	100.99507				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.00809				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	96.62618				0.00	0	

Contract 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	100.16658				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.22632				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.16905				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.11884	10.11884	10.11884	105.22269				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.39411				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.55000	10.55000	10.55000	102.31704				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.18249				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.16567				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.16589				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.17076				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.89883				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
ASN818 On 06/04/2025 Spot Bond					0.00000	100.82907				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.81897				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.60157				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.08337				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	92.45602				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.62884				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.73171				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.73020				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.62330				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.55544				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	100.55544				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN834 On 31/01/2025 Spot Bond					0.00000	100.18261				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	101.05150				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	100.37799				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.37570				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.37570				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.32358				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	102.22939				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	100.18114				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.18020				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.99517				0.00	0	

Contract 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	101.02135				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.59467				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.46757				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	100.16599				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	104.09644				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	102.98503				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.20896				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.20896				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	101.04036				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	101.09271				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	101.09271				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.98478				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.94353				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.16436				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.15136				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.14021				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.26913				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.47186				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.98389				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.15903				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.56500	106.18029	11.56500	103.13305				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.13835				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	100.15637				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.98205				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.46443				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.32975				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.25792				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.22955				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.15918				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.17883				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.18570				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.20413				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.08740				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.03243				0.00	0	

Contract 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	100.88103				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 06/02/2023 Spot Bond					0.00000	100.63533				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN935 On 20/12/2027 Spot Bond					0.00000	101.32636				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.72809				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.17260				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.55378				0.00	6,400,000,000	3,200,000,000
Total ASN940 SPOT										0.00	6,400,000,000	3,200,000,000
Total For ASN940										0.00	6,400,000,000	3,200,000,000
ASN941 On 20/12/2027 Spot Bond					0.00000	100.48319				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN942 On 20/12/2025 Spot Bond					0.00000	100.44200				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN944 On 20/12/2027 Spot Bond					0.00000	100.36166				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	100.27241				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN950 On 20/06/2027 Spot Bond					0.00000	100.89854				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	101.35982				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.85853				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.57500	99.17736	7.57500	99.15711				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.54337				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.40286				0.00	400,000,000	200,000,000
Total BAW36 SPOT										0.00	400,000,000	200,000,000
Total For BAW36										0.00	400,000,000	200,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	100.56025				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.87347				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.48806				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.71636				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.31500	12.31500	12.31500	100.87600				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	100.35016				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 31/03/2023 Spot Bond					0.00000	101.22179				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.48951				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.40959				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	101.34122				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/12/2023 Spot Bond					0.00000	101.18913				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.16567				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.31645				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.61483				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.27857				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.29682				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.11340				0.00	0	

Contract 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	101.13849				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.11289				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.98316				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.10281				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.25862				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.19026				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.18937				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.15386				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.31702				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.51816				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.34290				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	101.73463				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2(On 30/09/2024 Spot Bond					0.00000	101.31738				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2(On 30/06/2025 Spot Bond					0.00000	101.30742				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2(On 30/09/2023 Spot Bond					0.00000	101.31702				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2(On 30/09/2024 Spot Bond					0.00000	101.31738				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD030(On 18/04/2028 Spot Bond			9.42000	9.42000	9.42000	94.99689				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21(On 05/08/2033 Spot Bond					0.00000	100.00000				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31(On 05/03/2023 Spot Bond					0.00000	101.43043				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33(On 08/03/2023 Spot Bond					0.00000	101.26081				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35(On 16/06/2026 Spot Bond					0.00000	101.29074				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36(On 01/02/2030 Spot Bond					0.00000	96.04761				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37(On 16/09/2033 Spot Bond					0.00000	79.17150				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 Intere
Total For BDX37									0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.89667			0.00	0	
Total BDX39 SPOT									0.00	0	
Total For BDX39									0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.17335			0.00	0	
Total BDX40 SPOT									0.00	0	
Total For BDX40									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.79107			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.16535			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	100.25275			0.00	0	320,000,00
Total BID10 SPOT									0.00	0	320,000,00
Total For BID10									0.00	0	320,000,00
BID11 On 15/11/2023 Spot Bond			8.19000	101.17330	8.19000	101.15123			0.00	0	
Total BID11 SPOT									0.00	0	
Total For BID11									0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.44693			0.00	90,000,000	290,000,00
Total BID13 SPOT									0.00	90,000,000	290,000,00
Total For BID13									0.00	90,000,000	290,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.56986			0.00	0	
Total BID15 SPOT									0.00	0	
Total For BID15									0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.88649			0.00	0	
Total BID16 SPOT									0.00	0	
Total For BID16									0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.90813			0.00	0	
Total BID17 SPOT									0.00	0	
Total For BID17									0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.17709			0.00	0	
Total BNPP01 SPOT									0.00	0	
Total For BNPP01									0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.64786			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.16200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	92.29100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	62.80800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	45.27000				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	99.94341				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.82475				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.51499				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.54434				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.45792				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.80161				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	100.70007				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	100.08351				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.62913				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			000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total BPPF34 SPOT									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For BPPF34									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
BPPF3: On 03/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total BPPF35 SPOT									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For BPPF35									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
BPPF3: On 11/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total BPPF36 SPOT									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For BPPF36									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
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	100.90763			0.00	0		
Total BWZJ24 SPOT									0.00	0		
Total For BWZJ24									0.00	0		
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.31521			0.00	0		
Total BWZJ25 SPOT									0.00	0		
Total For BWZJ25									0.00	0		
CBL29 On 30/04/2024 Spot Bond					0.00000	100.01754			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	99.83522				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.91500	106.88216	8.91500	106.85669				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.21500	108.19034	9.21500	108.16370				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.76500	104.50542	9.76500	104.47789				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.80500	10.80500	10.80500	100.80070				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.11482				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.82596				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.93060				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.40074				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.41925				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.11498				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	103.25137	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	
CLN315 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	101.01602				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.20500	103.09333	9.20500	103.06771				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	107.11808	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	100.00018				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.87877				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.40500	100.34627	11.40500	100.31553				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	111.18439	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	99.84109				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	99.84202				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.30000	155.34093	6.30000	155.30497				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.41000	148.61367	8.41000	148.57103				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.91136				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.85000	103.79368	8.85000	103.76885				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.72838				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.67149				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.30877				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.14960				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.81675				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	101.11372				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond			10.36000	99.74801	10.36000	102.68713				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 Intere
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.65586				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.13950				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.42917				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	101.11114				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.53456				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.38380				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.36854				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.66568				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.13950				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.05406				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.47333				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.64500	102.47096	10.64500	102.44208				0.00	0	

Contract 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	100.05333				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.28944				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.54579				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	148.52700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.65612				0.00	0	647,000,00
Total CLN545 SPOT										0.00	0	647,000,00
Total For CLN545										0.00	0	647,000,00
CLN545 On 21/08/2026 Spot Bond			10.11500	101.82805	10.11500	101.80075				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.16500	100.89417	10.16500	100.86654				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.25500	99.65150	10.25500	99.62442				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.30500	10.30500	10.30500	310.54424				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	99.81480				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	99.84585				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.59838				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.58809				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	137.78000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.90919				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.61500	98.74364	10.61500	98.71772				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.11500	100.00668	10.11500	99.97986				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.21201				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.62593				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.87999				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.31954				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	99.91298				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN570 On 12/11/2025 Spot Bond			10.34500	98.97021	10.34500	98.94309				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.84025				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	99.91266				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.08517				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.13204				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.45964				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.84643				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN580 On 10/05/2024 Spot Bond					0.00000	99.93375				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.21263				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.46390				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.65714				0.00	0	

Contract 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	103.43236				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.63649				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.00148				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.04170				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.89574				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.72000	154.68374	4.72000	124.23031				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.89917				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.05008				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.57792				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.58500	9.58500	9.58500	103.37477				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.81329				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	101.07857				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.00148				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.00148				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			9.17000	9.17000	9.17000	101.53819				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.00012				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	99.19025				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.21814				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.49494				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.59954				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.74500	100.03932	9.74500	100.01379				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 Intere
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.30795				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.34851				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.25114				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.60099				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 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	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.57185				0.00	0	526,000,00
Total CLN617 SPOT										0.00	0	526,000,00
Total For CLN617										0.00	0	526,000,00
CLN617 On 20/12/2022 Spot Bond					0.00000	101.14619				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.40977				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.21834				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.66729				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 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	100.29293				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.50000	102.85156	7.50000	102.83076				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.86354				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.64734				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.24000	59.86759	13.24000	79.01347				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.52591				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.81500	98.97395	10.81500	98.94562				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.85698				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.54150				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.77081				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	99.95552				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
CLN635 On 19/08/2025 Spot Bond					0.00000	104.33366				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.54878				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.85043				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.97362				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.98154				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.45426				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.55509				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.98679				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.33323				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.98812				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.96987				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.40949				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	101.85043				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	101.56614				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.85043				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	101.15156				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.06456				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.46634				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.79600				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	119.01200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	144.29000				0.00	0	

Contract 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	101.60888				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.91641				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.13884				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.94671				0.00	0	500,000,00
Total CLN668 SPOT										0.00	0	500,000,00
Total For CLN668										0.00	0	500,000,00
CLN668 On 18/09/2024 Spot Bond					0.00000	102.31684				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.50747				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	102.00339				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.37143	158.42154	5.37143	128.71831				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.37143	158.42154	5.37143	128.71914				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	102.03616				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.12355				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	100.97538				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.45476				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.92141				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.17639				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.94238				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.96280				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.02465				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.10284				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.10261				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.36481				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.96765				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.99471				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	102.17266				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	86.33543				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	84.83025				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.22423				0.00	200,000,000	200,000,000
Total CLN699 SPOT										0.00	200,000,000	200,000,000
Total For CLN699										0.00	200,000,000	200,000,000
CLN700 On 28/02/2023 Spot Bond					0.00000	101.29282				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	99.91908				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	85.70805				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.14451				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	86.89511				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	102.16723				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.74773				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.97651				0.00	0	

Contract 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	83.29330				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	83.53519				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.01593				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	99.85988				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.98160				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.98160				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.98160				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	82.33630				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.02516				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	81.33769				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	81.65874				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
CLN722 On 01/06/2026 Spot Bond					0.00000	101.24746				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.36595				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.91913				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.91913				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.91913				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.93189				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.93189				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.93189				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.85373				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.88705				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.52254				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.99448				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 Intere
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.04040				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	95.64367				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.37029				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.63633				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	107.95600				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	94.36121				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.82857				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.04307				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	103.00967				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	100.42452				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.65446				0.00	0	

Contract 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	100.99465				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.18062				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	101.10137				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.77071				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	101.97404				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	100.39940				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
CLN755 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	
CLN755 On 20/06/2026 Spot Bond					0.00000	101.01037				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.97092				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.24256				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	99.98721				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.32627				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.06842				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.97404				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.12119				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	105.62227				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	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.89919				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	82.72488				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	88.21158				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.58357				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.18571				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			7.32000	7.32000	7.32000	121.00942				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.50202				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	101.76131				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.16288				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.16381				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	102.28132				0.00	0	

Contract 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	100.18151				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.16847				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.17052				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.98478				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.89245				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.98478				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.84055				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.67322				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.18168				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	100.18168				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	101.17130				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.18168				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.98484				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.18168				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.18183				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.18231				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.18231				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.60385				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.61918				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	100.16437				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.46051				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	100.18337				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.61326				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.17033				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.92436				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.42000	95.02092	9.42000	94.99689				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.93061				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.42283				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.18168				0.00	680,000,000	340,000,000
Total CLN815 SPOT										0.00	680,000,000	340,000,000
Total For CLN815										0.00	680,000,000	340,000,000
CLN815 On 31/07/2025 Spot Bond					0.00000	100.18191				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.18337				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.16290				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.18168				0.00	0	

Contract 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	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.18191				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.98485				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 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	
CLN823 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	100.18191				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.18191				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.18156				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.18191				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	88.54521				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.18168				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	102.95579				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	101.27400				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.18156				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83 On 31/01/2030 Spot Bond			9.86500	9.86500	9.86500	99.07929				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	101.59452				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	101.59467				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	101.59468				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	101.59458				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond					0.00000	100.98485				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond					0.00000	100.98605				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.93318				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	
CLN842 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	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.22608				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.88461				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.89502				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.98485				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.98485				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.98448				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.19408				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.20342				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.99517				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.04986				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.13185				0.00	0	

Contract 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	101.15786				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.18816				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.00056				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	84.34646				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.18191				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.06027				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.98214				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.21376				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	107.62206				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	100.20125				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	87.20519				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.15931				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.16104				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.16011				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	83.71198				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	101.59452				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.01470				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.22710				0.00	0	230,000,00
Total CLN875 SPOT										0.00	0	230,000,00
Total For CLN875										0.00	0	230,000,00
CLN876 On 29/10/2025 Spot Bond					0.00000	100.22710				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.27729				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.15879				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	100.81329				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.80856				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	85.35238				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.15823				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	84.11395				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	82.90249				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	82.90249				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	82.72306				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	82.87255				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.62000	5.62000	5.62000	122.34297				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	101.02772				0.00	0	

Contract 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	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.94814				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.18191				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.84961				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.89252				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.83333				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.70751				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.12002				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.62717				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.96000	11.96000	11.96000	105.12125				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	100.31260			0.00	0	
Total CLN902 SPOT									0.00	0	
Total For CLN902									0.00	0	
CLN903 On 20/12/2027 Spot Bond			11.20000	11.20000	11.20000	101.46728			0.00	0	
Total CLN903 SPOT									0.00	0	
Total For CLN903									0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	100.15659			0.00	0	
Total CLN904 SPOT									0.00	0	
Total For CLN904									0.00	0	
CLN905 On 20/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
Total CLN905 SPOT								10,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
Total For CLN905								10,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
CLN906 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
Total CLN906 SPOT								10,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
Total For CLN906								10,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
COJ05 On 05/06/2023 Spot Bond			9.82000	106.48346	9.82000	106.45558		0.00	0	479,800,000	479,800,000
Total COJ05 SPOT								0.00	0	479,800,000	479,800,000
Total For COJ05								0.00	0	479,800,000	479,800,000
COJ08 On 22/06/2026 Spot Bond			11.40500	104.46624	11.40500	104.43458		0.00	0		
Total COJ08 SPOT								0.00	0		
Total For COJ08								0.00	0		
COJG01 On 09/06/2024 Spot Bond			10.91000	103.17195	10.91000	103.14201		0.00	0		
Total COJG01 SPOT								0.00	0		
Total For COJG01								0.00	0		
COT01 On 03/04/2023 Spot Bond			9.28500	100.81088	9.28500	100.78616		0.00	0		
Total COT01 SPOT								0.00	0		
Total For COT01								0.00	0		
COT02 On 03/04/2028 Spot Bond			13.17500	89.73818	13.17500	89.70673		0.00	0		
Total COT02 SPOT								0.00	0		
Total For COT02								0.00	0		
COT03 On 05/06/2028 Spot Bond			11.76500	94.78278	11.76500	94.75318		0.00	0		
Total COT03 SPOT								0.00	0		
Total For COT03								0.00	0		
DENG8 On 28/09/2023 Spot Bond					0.00000	101.31316		0.00	0		
Total DENG88 SPOT								0.00	0		

Contract 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 DENG88										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.52993				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.64631				0.00	0	310,000,00
Total DSY02 SPOT										0.00	0	310,000,00
Total For DSY02										0.00	0	310,000,00
DSY03 On 21/11/2024 Spot Bond			10.51500	10.51500	10.51500	104.72399				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.45436				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.81804				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.02917				0.00	0	100,000,00
Total DSY06 SPOT										0.00	0	100,000,00
Total For DSY06										0.00	0	100,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.56981				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.89429				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.83227				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.93580				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.95918				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.80000	102.56705	7.80000	102.54564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	80.51471	100.00000	80.34591			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	80.51471	100.00000	80.34591			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.39000	102.48507	9.39000	102.45952			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	102.13089	9.69000	102.10463			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.13089	9.69000	102.10463			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.71500	98.14304	10.71500	98.11521			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			12.06500	93.73392	12.06500	93.70409			0.00	0	240,000,00
Total DV29 SPOT									0.00	0	240,000,00
Total For DV29									0.00	0	240,000,00
DV29/R On 18/02/2029 Spot Bond			10.10000	102.21984	10.10000	102.19247			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.21984	10.10000	102.19247			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	99.40755			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.97323			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.53210			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.85717			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.12077			0.00	0	4,100,000,00

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 DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB21 On 31/05/2024 Spot Bond					0.00000	100.19734				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.64304				0.00	0	13,500,000.00
Total DVFB26 SPOT										0.00	0	13,500,000.00
Total For DVFB26										0.00	0	13,500,000.00
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.14900				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	98.56280				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.15429				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	102.53551				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	104.19685				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	101.83380				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC21 On 15/12/2028 Spot Bond					0.00000	101.20725				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.76000	102.97198	8.76000	102.94758				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.62000	116.18539	5.62000	116.16028				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.36000	103.26592	5.36000	103.24458				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.58766	2.25000	148.56927				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.23000	158.23819	4.23000	158.20992				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.19500	145.70792	4.19500	145.68228				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.20000	140.58758	4.20000	140.56285				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.44000	119.54781	5.44000	119.52277				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.33000	105.79873	5.33000	105.77694				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	148.58766	2.25000	148.56927				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	171.82306				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	169.03558				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	158.21053				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	131.38421				0.00	0	
Total ELN006 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	130.47244				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	127.14164				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	118.19209				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	113.74964				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	115.55952				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	95.65147				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	94.31317				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	102.59090				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	105.48097				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	105.03683				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	103.67027				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.82500	99.06818	10.82500	99.03933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.96500	12.96500	12.96500	91.61041				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.01500	13.01500	13.01500	94.55017				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.91500	10.91500	10.91500	102.96911				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.91500	10.91500	10.91500	102.58659				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.94500	12.94500	12.94500	98.04499				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.20500	12.20500	12.20500	99.79797				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.44500	15.44500	15.44500	93.41495				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.62947				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.18467				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.08803				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	101.38248				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.47312				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.24268				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.06784				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.09706				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.93857				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.00183				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.69471				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.72171				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.09327				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.16127				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.90803				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EQT007									0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.62047			0.00	0	
Total EQT008 SPOT									0.00	0	
Total For EQT008									0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	99.92072			0.00	0	
Total EQT009 SPOT									0.00	0	
Total For EQT009									0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.03792			0.00	0	670,000,00
Total EQT010 SPOT									0.00	0	670,000,00
Total For EQT010									0.00	0	670,000,00
ERS3B8 On 17/05/2025 Spot Bond					0.00000	99.78026			0.00	0	
Total ERS3B8 SPOT									0.00	0	
Total For ERS3B8									0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	99.77239			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	99.77623			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	99.76838			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	99.77651			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA28 On 17/05/2025 Spot Bond					0.00000	99.78564			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA30 On 17/05/2027 Spot Bond					0.00000	99.77775			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.45000	103.35454	7.45000	103.33378			0.00	0	1,360,000,00
Total ES23 SPOT									0.00	0	1,360,000,00
Total For ES23									0.00	0	1,360,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.80311	10.00000	102.77554			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.83500	95.16401	9.83500	95.13892		17,704,684,735,500.00	1,800,171,300	4,169,231,400	
Total ES26 SPOT								17,704,684,735,500.00	1,800,171,300	4,169,231,400	
Total For ES26								17,704,684,735,500.00	1,800,171,300	4,169,231,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.78575	7.85000	100.76443		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.58500	71.43668	12.54000	71.61890		11,263,913,536,500.00	895,026,900	4,372,583,300	
Total ES33 SPOT								11,263,913,536,500.00	895,026,900	4,372,583,300	
Total For ES33								11,263,913,536,500.00	895,026,900	4,372,583,300	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.10437	7.50000	101.08381		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.76000	69.93876	12.73000	70.07434		6,383,600,872,000.00	500,282,200	462,596,600	
Total ES42 SPOT								6,383,600,872,000.00	500,282,200	462,596,600	
Total For ES42								6,383,600,872,000.00	500,282,200	462,596,600	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.32068	8.50000	100.29774		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ETK001 On 03/06/2032 Spot Bond			11.93500	11.93500	11.93500	101.21644		0.00	0	0	
Total ETK001 SPOT								0.00	0	0	
Total For ETK001								0.00	0	0	
ETK002 On 03/06/2037 Spot Bond			14.49000	14.49000	14.49000	96.20456		0.00	0	0	
Total ETK002 SPOT								0.00	0	0	
Total For ETK002								0.00	0	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.19724		0.00	0	31,200,000	
Total EXX05 SPOT								0.00	0	31,200,000	
Total For EXX05								0.00	0	31,200,000	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.00000		0.00	0	0	
Total FIFB14 SPOT								0.00	0	0	
Total For FIFB14								0.00	0	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.54886		0.00	0	0	
Total FIFB15 SPOT								0.00	0	0	
Total For FIFB15								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
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.82463				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.16127				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.36069				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.31895				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.00019				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.56768				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.65190				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.67297				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	101.76447				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.19646				0.00	0	2,659,100,00
Total FRB24 SPOT										0.00	0	2,659,100,00
Total For FRB24										0.00	0	2,659,100,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.86694				0.00	9,598,000,000	5,222,900,00
Total FRB25 SPOT										0.00	9,598,000,000	5,222,900,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB25										0.00	9,598,000,000	5,222,900,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.25816				0.00	300,000,000	300,000,000
Total FRB26 SPOT										0.00	300,000,000	300,000,000
Total For FRB26										0.00	300,000,000	300,000,000
FRB27 On 03/06/2026 Spot Bond			9.49500	106.44765	9.49500	106.42069				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.68151				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.94852				0.00	0	100,000,000
Total FRB29 SPOT										0.00	0	100,000,000
Total For FRB29										0.00	0	100,000,000
FRB30 On 19/04/2026 Spot Bond			9.41500	96.80373	9.41500	96.77927				0.00	0	33,200,000
Total FRB30 SPOT										0.00	0	33,200,000
Total For FRB30										0.00	0	33,200,000
FRB31 On 24/11/2026 Spot Bond					0.00000	102.27879				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.93408				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.95024				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.77000	329.09397	4.77000	329.03084				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.62500	3.62500	3.62500	164.39799				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.89000	218.82376	3.89000	218.78681				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.89000	4.89000	4.89000	113.49702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.32500	5.32500	5.32500	232.21777				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.48000	97.74429	5.48000	97.72361				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.45000	99.27506	5.45000	99.25431				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.88000	8.88000	8.88000	84.43692				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.93000	8.93000	8.93000	83.51031				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.90000	4.90000	4.90000	159.98354				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	101.79623				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	100.60632				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.25624				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.93400	9.93400	9.93400	102.44981				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.55938				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.07353				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.55000	6.55000	6.55000	122.16884				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	99.89147				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.96982				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.38000	6.38000	6.38000	119.97850				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.96537				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.77409				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.79707				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.46745				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	100.92709				0.00	0	
Total FRC300 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.31000				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.63190				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.45679				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.40965				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.48769				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.94967				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.05776				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.13855				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	98.84352				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.13952				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.16635				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.04734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.13828				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.25287				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.06666				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.77541				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.22021				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 27/12/2022 Spot Bond					0.00000	101.38713				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.80754				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	101.13063				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.42407				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.78921				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	

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 20/12/2024 Spot Bond					0.00000	101.30490				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.96901				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.20573				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.63421				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.41143				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.20931				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.24002				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.50223				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.24510				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.35746				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	100.25312				0.00	0	
Total FRC355 SPOT										0.00	0	

Contract 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 FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.23094				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.23127				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	102.00859				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.27401				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.16904				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.86382				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.02186				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.13409				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.49100				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	91.74383				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.58743				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	90.46253				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	90.62554				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.31792				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.31687				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	92.12528				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.45628				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	88.69545				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	88.53243				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.97819				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	101.21576				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	101.07974				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.63435				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38: On 15/02/2025 Spot Bond					0.00000	101.63435				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.61128				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.61128				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	101.55173				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.18196				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.32631				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.88832				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	99.90262				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.07101				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.18192				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.38533				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.68500	14.68500	14.68500	98.44448				0.00	0	
Total FRC397 SPOT										0.00	0	

Contract 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 FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.40729				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.43439				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	100.49460				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			11.30000	11.30000	11.30000	100.51545				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	101.42416				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	102.44039				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			13.38500	13.38500	13.38500	104.87837				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.29500	11.29500	11.29500	102.67357				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.88272				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.63925				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.32558				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.57500	11.57500	11.57500	100.34185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	100.18196				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC411 On 30/04/2025 Spot Bond					0.00000	100.19499				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC412 On 31/05/2027 Spot Bond					0.00000	101.76050				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC413 On 30/04/2029 Spot Bond					0.00000	100.20173				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC414 On 31/05/2027 Spot Bond					0.00000	101.71270				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	101.68765				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	97.39343				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 30/04/2025 Spot Bond					0.00000	100.19497				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	101.75319				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	100.20028				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	100.18195				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	

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	101.20342				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.22554				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.22554				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.63211				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.18185				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.98676				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.03805				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	101.10163				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.18203				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.19424				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.73564				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.18188				0.00	0	
Total FRC432 SPOT										0.00	0	

Contract 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 FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.71179				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.81117				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.42459				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.09017				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			10.18500	10.18500	10.18500	101.72855				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.81842				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.83055				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	100.19588				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.35270				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.35270				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.46533				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.38128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.23378				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total FRC446 SPOT										0.00	0	10,000,000.00
Total For FRC446										0.00	0	10,000,000.00
FRI33 On 28/02/2033 Spot Bond			5.07000	108.19822	5.07000	108.17644				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.21000	118.12648	5.21000	118.10253				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.49652				0.00	520,000,000	1,663,500.00
Total FRJ23 SPOT										0.00	520,000,000	1,663,500.00
Total For FRJ23										0.00	520,000,000	1,663,500.00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.99481				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.09568				0.00	0	21,950,000.00
Total FRJ25 SPOT										0.00	0	21,950,000.00
Total For FRJ25										0.00	0	21,950,000.00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.09697				0.00	0	450,000.00
Total FRJ26 SPOT										0.00	0	450,000.00
Total For FRJ26										0.00	0	450,000.00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.45302				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.79265				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.53907				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.33884				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.33554				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.89433				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.78800	4.78800	4.78800	105.01450				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.18000	5.18000	5.18000	118.52792				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.02405				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.32000	116.58223	5.32000	116.55824				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.34000	231.96212	5.34000	231.91409				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.46000	114.65158	5.46000	114.62757				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	231.91409				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.80000	160.35516	4.80000	160.32440				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	114.25008	3.70500	114.23148				0.00	0	
Total FRS115 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.26000	117.42153	5.26000	117.39756				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.46000	229.55007	5.46000	229.50182				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.51000	228.55401	5.51000	228.50566				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.98000	163.18156	3.98000	163.15380				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.54000	227.95888	5.54000	227.91046				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.46000	114.65158	5.46000	114.62757				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.33000	214.12323	4.33000	214.08452				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.21000	104.93906	6.21000	104.91501				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.54000	211.92059	4.54000	211.88110				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.60000	211.29605	4.60000	211.25634				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.05000	218.12335	6.05000	218.07406				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.16000	105.55490	6.16000	105.53084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.46000	5.46000	5.46000	114.62757				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.44000	114.92504	5.44000	114.90102			761,600,000,000.00	140,000,000	70,000,000	
Total FRS136 SPOT									761,600,000,000.00	140,000,000	70,000,000	
Total For FRS136									761,600,000,000.00	140,000,000	70,000,000	
FRS136 On 31/03/2028 Spot Bond			4.41000	213.28106	4.41000	213.24206			0.00	0	0	
Total FRS137 SPOT									0.00	0	0	
Total For FRS137									0.00	0	0	
FRS137 On 07/12/2033 Spot Bond			5.82000	222.49388	5.82000	222.44499			0.00	0	0	
Total FRS138 SPOT									0.00	0	0	
Total For FRS138									0.00	0	0	
FRS138 On 31/03/2028 Spot Bond			4.54000	211.92059	4.54000	211.88110			0.00	0	0	
Total FRS142 SPOT									0.00	0	0	
Total For FRS142									0.00	0	0	
FRS142 On 31/03/2028 Spot Bond			4.54000	211.92059	4.54000	211.88110			0.00	0	0	
Total FRS143 SPOT									0.00	0	0	
Total For FRS143									0.00	0	0	
FRS143 On 31/03/2028 Spot Bond			3.94100	218.27293	3.94100	218.23578			0.00	0	0	
Total FRS145 SPOT									0.00	0	0	
Total For FRS145									0.00	0	0	
FRS145 On 31/01/2025 Spot Bond			4.75000	160.52574	4.75000	160.49516			0.00	0	0	
Total FRS146 SPOT									0.00	0	0	
Total For FRS146									0.00	0	0	
FRS146 On 31/03/2028 Spot Bond			4.89000	208.30695	4.89000	208.26617			0.00	0	0	
Total FRS149 SPOT									0.00	0	0	
Total For FRS149									0.00	0	0	
FRS149 On 31/03/2028 Spot Bond			4.93000	207.89848	4.93000	207.85756			0.00	0	0	
Total FRS150 SPOT									0.00	0	0	
Total For FRS150									0.00	0	0	
FRS150 On 31/01/2025 Spot Bond			4.72000	160.62821	4.72000	160.59773			0.00	0	0	
Total FRS151 SPOT									0.00	0	0	
Total For FRS151									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
FRS152 On 31/03/2028 Spot Bond			4.40500	213.33357	4.40500	213.29459				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	207.75555				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.49182				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.08939				0.00	1,200,000,000	300,000,000
Total FRS180 SPOT										0.00	1,200,000,000	300,000,000
Total For FRS180										0.00	1,200,000,000	300,000,000
FRS182 On 27/09/2025 Spot Bond					0.00000	100.99847				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	165.94580				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	131.78667				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	191.01536				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	289.99390				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.00010				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.00016				0.00	0	
Total FRS199 SPOT										0.00	0	

Contract 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 FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.83342				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.50166				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.54569				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	101.62657				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.87791				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.96901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.83349				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	119.50564				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.96138				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.56637				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	

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 04/12/2022 Spot Bond					0.00000	99.23982				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	69.43683				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.77305				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	108.48471				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.60982				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	96.87264				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.24948				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	115.35398				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.31285				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.67336				0.00	0	
Total FRS261 SPOT										0.00	0	

Contract 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 FRS261										0.00	0	
FRS261 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	
FRS262 On 31/03/2032 Spot Bond					0.00000	100.97435				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	117.29876				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.97956				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	100.97538				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.15385				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.25954				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.97665				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.01753				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.82000	10.82000	10.82000	94.69243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.82000	10.82000	10.82000	94.69243				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.28580				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.50809				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.11400	12.11400	12.11400	89.70690				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	93.21480				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	93.79602				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	98.79698				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	106.67275				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29(On 12/05/2023 Spot Bond					0.00000	106.51749				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30(On 16/05/2027 Spot Bond					0.00000	101.74759				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	100.74476				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30(On 30/04/2026 Spot Bond					0.00000	100.18195				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	99.52702				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			9.91500	9.91500	9.91500	101.90020				0.00	0	
Total FRS310 SPOT										0.00	0	

Contract 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 FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.06476				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	103.77702				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.22019				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.41000	4.41000	4.41000	330.24016				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.79000	332.39369	3.79000	332.33865				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.15000	4.15000	4.15000	331.11771				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.06419				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.16000	108.54337	5.16000	108.52151				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.83000	67.22819	4.83000	112.70110				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	163.53807				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.15000	4.15000	4.15000	162.56214				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.21000	5.21000	5.21000	327.56182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.61000	7.61000	7.61000	101.48407				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.82000	108.02599	8.82000	108.00052				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.66500	105.33207	8.66500	105.30779				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.37000	101.39014	9.37000	101.36464			597,835,047,000.00		63,803,100	34,700,90
Total FRX26 SPOT									597,835,047,000.00		63,803,100	34,700,90
Total For FRX26									597,835,047,000.00		63,803,100	34,700,90
FRX27 On 07/03/2027 Spot Bond			9.53500	103.99805	9.53500	103.97130			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			9.42500	105.87647	9.42500	105.84999			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			10.86000	97.15540	10.86000	97.12749			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	
FRX31 On 21/02/2031 Spot Bond			11.13000	93.33251	11.13000	93.30505			0.00		0	
Total FRX31 SPOT									0.00		0	
Total For FRX31									0.00		0	
FRX32 On 31/03/2032 Spot Bond			11.23000	97.04629	11.23000	97.01716			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			12.09000	69.13678	12.09000	69.11448			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.61816			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.48160				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.42894				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.46471				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.47523				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.36610				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.37338				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.35938				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	101.40550				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.74355				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.43965				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.50427				0.00	0	
Total GH5B1 SPOT										0.00	0	

Contract 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 GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.94824				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.49000	118.76444	4.49000	118.74256				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.49863				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.32900	102.21614	8.32900	102.19322				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.98315				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.92500	103.36722	7.92500	103.34516				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.26040				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.23879				0.00	2,800,000,000	1,400,000,000
Total GRT24G SPOT										0.00	2,800,000,000	1,400,000,000
Total For GRT24G										0.00	2,800,000,000	1,400,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.97474				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.65278				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.87216				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.07266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.50987				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.33933				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.50448				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.81535				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.25248				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.93862				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.83897				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.15528				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.45992				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.73305				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.93155				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT45 On 24/06/2023 Spot Bond					0.00000	101.60058				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.84180				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.60652				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.02982				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.03415				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GS0009 On 08/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.47163				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.99103				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T16 On 20/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			420,000,000,000.00	54,200,000,000	27,100,000,000	
Total H12T16 SPOT									420,000,000,000.00	54,200,000,000	27,100,000,000	
Total For H12T16									420,000,000,000.00	54,200,000,000	27,100,000,000	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.98485				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.67228				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.75034				0.00	0	
Total H12T21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.15170				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.94818				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.34626				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.93382				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.92868				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.16805				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.09779				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.41143				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.84094				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.83070				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.87691				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.07000	328.09371	5.07000	328.02816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.20000	5.20000	5.20000	328.46703				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.20500	97.69913	11.20500	97.67020				0.00	0	14,040,000.00
Total HWAY30 SPOT										0.00	0	14,040,000.00
Total For HWAY30										0.00	0	14,040,000.00
HWAY3 On 28/02/2033 Spot Bond			5.22000	76.97675	5.22000	109.39793				0.00	0	5,628,200.00
Total HWAY33 SPOT										0.00	0	5,628,200.00
Total For HWAY33										0.00	0	5,628,200.00
HWAY3 On 31/07/2034 Spot Bond			12.37500	162.91835	12.37500	83.37547		840,764,925,000.00		67,940,600	4,372,668,400.00	
Total HWAY34 SPOT								840,764,925,000.00		67,940,600	4,372,668,400.00	
Total For HWAY34								840,764,925,000.00		67,940,600	4,372,668,400.00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.53710	100.00000	11.51170				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.40000	82.56933	12.40000	82.54233		74,400,000,000.00		6,000,000	4,596,000,000.00	
Total HWAY35 SPOT								74,400,000,000.00		6,000,000	4,596,000,000.00	
Total For HWAY35								74,400,000,000.00		6,000,000	4,596,000,000.00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.53337	100.00000	11.50797				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	101.34893				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.30000	165.57257	3.30000	165.54742		828,539,869,740,000.00		251,072,687,800	654,771,058,800.00	
Total I2025 SPOT								828,539,869,740,000.00		251,072,687,800	654,771,058,800.00	
Total For I2025								828,539,869,740,000.00		251,072,687,800	654,771,058,800.00	
I2029 On 31/03/2029 Spot Bond			3.90000	120.32147	4.02000	119.45246		402,927,289,440,000.00		103,314,689,600	203,738,671,400.00	
Total I2029 SPOT								402,927,289,440,000.00		103,314,689,600	203,738,671,400.00	
Total For I2029								402,927,289,440,000.00		103,314,689,600	203,738,671,400.00	
I2033 On 28/02/2033 Spot Bond			4.42000	114.72046	4.57000	113.15551		619,900,229,052,000.00		140,248,920,600	474,390,984,800.00	
Total I2033 SPOT								619,900,229,052,000.00		140,248,920,600	474,390,984,800.00	
Total For I2033								619,900,229,052,000.00		140,248,920,600	474,390,984,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Spot Bond			4.51000	128.54468	4.56000	127.74158			202,529,080,798,000.00	44,906,669,800	550,020,513,80
Total I2038 SPOT									12,529,080,798,000.00	44,906,669,800	550,020,513,80
Total For I2038									12,529,080,798,000.00	44,906,669,800	550,020,513,80
I2046 On 31/03/2046 Spot Bond			4.39000	116.20189	4.58000	112.65866			364,147,462,998,000.00	82,949,308,200	463,602,799,20
Total I2046 SPOT									14,147,462,998,000.00	82,949,308,200	463,602,799,20
Total For I2046									14,147,462,998,000.00	82,949,308,200	463,602,799,20
I2050 On 31/12/2050 Spot Bond			4.40000	119.09684	4.60000	114.90805			647,164,467,400,000.00	147,082,833,500	480,050,410,70
Total I2050 SPOT									17,164,467,400,000.00	147,082,833,500	480,050,410,70
Total For I2050									17,164,467,400,000.00	147,082,833,500	480,050,410,70
IBG01 On 07/02/2025 Spot Bond					0.00000	99.99990			0.00	0	400,000,00
Total IBG01 SPOT									0.00	0	400,000,00
Total For IBG01									0.00	0	400,000,00
IBG02 On 07/02/2027 Spot Bond					0.00000	99.99980			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.87000	328.76002	4.87000	328.69611			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.74747			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.97521			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.84967			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.52969			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.55742			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.71943			0.00	0	
Total IBL136 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.17557				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.10554				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.43842				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.96276				0.00	697,600,000	174,400,00
Total IBL145 SPOT										0.00	697,600,000	174,400,00
Total For IBL145										0.00	697,600,000	174,400,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.81321				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.31248				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.35284				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.46782				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.33391				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.95275				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.27791				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.69162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.51788				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.52981				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.74007				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.31945				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.50866				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.05892				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.37804				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.60425				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.00995				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.03663				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.59775				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL196 On 08/11/2022 Spot Bond					0.00000	99.97599				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.97827				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.91143				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.21175				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.24324				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.48699				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.28916				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.24101				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.08052				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.19285				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.14844				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.16018				0.00	0	
Total IBL208 SPOT										0.00	0	

Contract 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 IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.57450				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.62500	6.62500	6.62500	101.21695				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.62500	6.62500	6.62500	101.23350				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.62500	6.62500	6.62500	101.24833				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.62500	6.62500	6.62500	101.22360				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.63638				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.98824				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.90496				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.91500	9.91500	9.91500	99.84065				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.25700				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.84366				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.47500	8.47500	8.47500	98.92630				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.93211				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	99.76986				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.40333				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.55221				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.26944				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.21698				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.09573				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.13300				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.94974				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.37500	9.37500	9.37500	102.33586				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL233 On 29/06/2025 Spot Bond					0.00000	100.88106				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.90753				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.77240				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.47758				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.46235				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.48233				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.45976				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	100.22109				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.22976				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.05789				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.31500	10.31500	10.31500	97.92424				0.00	0	
Total IBL244 SPOT										0.00	0	

Contract 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 IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.74717				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.92053				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.42500	102.38191	8.42500	101.47241				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.55678				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.87000	103.92043	8.87000	103.89592				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.24000	104.66457	7.24000	104.64388				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.45105				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.95500	103.61797	9.95500	103.59061				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.56500	98.42103	11.56500	103.95926				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.51500	105.51082	10.51500	105.48128				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	100.02088				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.34269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.92574				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.97868				0.00	0	13,500,000.00
Total IDCG17 SPOT										0.00	0	13,500,000.00
Total For IDCG17										0.00	0	13,500,000.00
IDCG18 On 12/03/2024 Spot Bond					0.00000	100.82324				0.00	360,000,000	180,000.00
Total IDCG19 SPOT										0.00	360,000,000	180,000.00
Total For IDCG19										0.00	360,000,000	180,000.00
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.93442				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.48062				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.79868				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.02967				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.26500	102.56999	9.26500	102.54462				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.68268				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.51808				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.53114				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV07 On 09/03/2026 Spot Bond					0.00000	101.27745				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	106.11493				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.54047				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.61976				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.96435				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.00022				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.92700				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.00002				0.00	1,191,000,000	356,000,00
Total IPF24 SPOT										0.00	1,191,000,000	356,000,00
Total For IPF24										0.00	1,191,000,000	356,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.46303				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.95747				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.95663				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.21543				0.00	0	
Total IPF30 SPOT										0.00	0	

Contract 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 IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.82271			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.79635			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.10129			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.37951			0.00	0	
Total IPFC39 SPOT									0.00	0	
Total For IPFC39									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.57321			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.20000	205.16516	5.20000	205.12330			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	104.08496			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.10000	206.17267	5.10000	206.13116			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.71233			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.40822			0.00	0	
Total IVC145 SPOT									0.00	0	
Total For IVC145									0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.46112			0.00	0	
Total IVC146 SPOT									0.00	0	
Total For IVC146									0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.14219			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.45925				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	101.10683				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.26976				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.66584				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.91863				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.75000	102.76177	7.75000	102.74015				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.57863				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.57491				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.65500	101.65224	7.65500	101.63149				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC198 On 13/08/2026 Spot Bond					0.00000	101.21190				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.80000	101.13378	7.80000	101.11240				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.29944				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.74000	101.12249	7.74000	101.10129				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.55804				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.45000	6.45000	6.45000	102.65093				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.20136				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.89755				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			8.10000	8.10000	8.10000	101.02359				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.80000	8.80000	8.80000	100.34053				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.25463				0.00	0	
Total IVC213 SPOT										0.00	0	

Contract 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 IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.22131				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.12500	7.12500	7.12500	100.44802				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.87500	99.46809	8.87500	99.44436				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.20500	100.45771	6.20500	101.30492				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	99.99996				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	102.49454				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.28844				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.60555				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.89902				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.32861				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.88500	9.88500	9.88500	99.36085				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.75661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.86000	8.86000	8.86000	100.56802				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.52102				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	99.49218				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	
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	99.51442				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	99.43607				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	99.85009				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	99.45477				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	99.32405			363,216,000,000,000.00	52,640,000,000	30,000,000,00	
Total IVZ124 SPOT									3,216,000,000,000.00	52,640,000,000	30,000,000,00	
Total For IVZ124									3,216,000,000,000.00	52,640,000,000	30,000,000,00	
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	101.14524				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP012 On 01/12/2022 Spot Bond					0.00000	101.46343				0.00	0	11,200,00
Total KAP012 SPOT										0.00	0	11,200,00
Total For KAP012										0.00	0	11,200,00
KAP014 On 19/07/2024 Spot Bond					0.00000	100.64709				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.34881				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.43866				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.68341				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.22449				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.06051				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.06338				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.54852				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.24407				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.56373				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.58002				0.00	0	
Total KAP025 SPOT										0.00	0	

Contract 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 KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.86688				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.88970				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.01500	113.69550	10.01500	113.66481				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.77304				0.00	0	38,593,20
Total LGL08 SPOT										0.00	0	38,593,20
Total For LGL08										0.00	0	38,593,20
LGL09 On 28/08/2024 Spot Bond					0.00000	103.64441				0.00	0	201,708,70
Total LGL09 SPOT										0.00	0	201,708,70
Total For LGL09										0.00	0	201,708,70
LGL10 On 08/10/2025 Spot Bond					0.00000	101.62752				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.16018				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.75653				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.97870				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.98381				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.48481				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.53834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.56990				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.41360				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.53542				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	99.80593				0.00	0	1,052,000,00
Total MBF068 SPOT										0.00	0	1,052,000,00
Total For MBF068										0.00	0	1,052,000,00
MBF07i On 28/05/2024 Spot Bond					0.00000	101.36644				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	100.90106				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07i On 31/05/2025 Spot Bond					0.00000	101.33187				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07i On 30/09/2025 Spot Bond					0.00000	100.78940				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	101.44571				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.22792				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.09780				0.00	0	13,500,000,00
Total MBP045 SPOT										0.00	0	13,500,000,00
Total For MBP045										0.00	0	13,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2024 Spot Bond					0.00000	101.70351				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.15844				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.10070				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.86138				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.26500	9.26500	9.26500	107.50310				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.50093				0.00	0	373,000,00
Total MMIG06 SPOT										0.00	0	373,000,00
Total For MMIG06										0.00	0	373,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.80319				0.00	0	100,000,00
Total MMIG07 SPOT										0.00	0	100,000,00
Total For MMIG07										0.00	0	100,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	102.01062				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.91500	101.75717	9.91500	101.73027				0.00	0	32,600,00
Total MML02 SPOT										0.00	0	32,600,00
Total For MML02										0.00	0	32,600,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.47675				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.16500	91.63740	10.16500	91.87807				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.64685				0.00	0	500,000,00
Total MML05 SPOT										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML05										0.00	0	500,000,00
MML06 On 25/05/2029 Spot Bond			10.88500	100.50931	10.88500	100.48036				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.41087				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.86499				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.05376				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.64964				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.30823				0.00	0	1,500,000,00
Total MTN17 SPOT										0.00	0	1,500,000,00
Total For MTN17										0.00	0	1,500,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	102.60511				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.76326				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.35788				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.89505				0.00	0	10,140,000,00
Total MTN21 SPOT										0.00	0	10,140,000,00
Total For MTN21										0.00	0	10,140,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.06231				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.86000	97.96706	9.86000	97.94144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.90780				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.78404				0.00	0	650,000,00
Total MTN25 SPOT										0.00	0	650,000,00
Total For MTN25										0.00	0	650,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	102.39515				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.16908				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.46928				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.69066				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.42105				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.14671				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.25889				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.11034				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.58906				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	

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 22/11/2023 Spot Bond					0.00000	101.67317				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.91394				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.65203				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.65216				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.89490				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.08648				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.24912				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.39855				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.39000	103.86737	8.39000	103.84356				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.77000	103.57403	8.77000	103.54988				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.79500	101.93642	10.79500	101.90729				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.45370				0.00	0	
Total NBG02G SPOT										0.00	0	

Contract 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 NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.15290				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.31792				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.15168				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.99852				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.31500	103.11128	8.31500	103.08808				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.97300	103.16836	8.97300	103.14375				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.54500	101.62304	9.54500	101.59701				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			9.46500	107.17006	9.46500	107.14299				0.00	0	100,00
Total NBK20A SPOT										0.00	0	100,00
Total For NBK20A										0.00	0	100,00
NBK21 On 21/07/2027 Spot Bond			9.74000	106.44121	9.74000	106.41371				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.65000	104.79340	7.65000	104.77150				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.39300	111.03853	8.39300	111.01372				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.43500	111.03268	9.43500	111.00487				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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			8.15000	8.15000	8.15000	102.98449				0.00	0	19,670,000.00
Total NBK25A SPOT										0.00	0	19,670,000.00
Total For NBK25A										0.00	0	19,670,000.00
NBK25 On 12/02/2025 Spot Bond					0.00000	101.57634				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	69.91784	100.00000	69.76394				0.00	0	617,000.00
Total NBK26A SPOT										0.00	0	617,000.00
Total For NBK26A										0.00	0	617,000.00
NBK26 On 22/04/2026 Spot Bond					0.00000	102.29892				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.36000	105.18709	9.36000	105.16095				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.25500	103.86556	8.25500	103.84273				0.00	0	648,000.00
Total NBK28A SPOT										0.00	0	648,000.00
Total For NBK28A										0.00	0	648,000.00
NBK29 On 31/07/2026 Spot Bond			9.50500	105.88635	9.50500	105.85964				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.34000	103.56604	8.34000	103.54305				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.15000	101.16500	8.15000	101.14304				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.99895				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	100.43318				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	102.90183				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	80.60153				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.50929				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.51299				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.82088				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.29867				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.69188				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.24596				0.00	520,000,000	520,000,000
Total NBK49B SPOT										0.00	520,000,000	520,000,000
Total For NBK49B										0.00	520,000,000	520,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	100.79795				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.83855				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.08554				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.00776				0.00	0	
Total NBK54B SPOT										0.00	0	

Contract 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 NBK54B									0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.46261			0.00	0	
Total NBK56 SPOT									0.00	0	
Total For NBK56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.23092			0.00	0	
Total NBK57 SPOT									0.00	0	
Total For NBK57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.54810			0.00	0	1,880,000,00
Total NBK58 SPOT									0.00	0	1,880,000,00
Total For NBK58									0.00	0	1,880,000,00
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.45594			0.00	0	
Total NBK59 SPOT									0.00	0	
Total For NBK59									0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.59075			0.00	0	5,000,000,00
Total NBK60 SPOT									0.00	0	5,000,000,00
Total For NBK60									0.00	0	5,000,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.15334			0.00	0	
Total NBK61 SPOT									0.00	0	
Total For NBK61									0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.45754			0.00	0	
Total NBK62 SPOT									0.00	0	
Total For NBK62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.91676			0.00	0	
Total NBK64 SPOT									0.00	0	
Total For NBK64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.98234			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			10.76000	101.29162	10.76000	101.26229			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.97582				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.41500	101.48691	10.41500	101.45845				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.98234				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.99260				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.00563				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.39173				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.39173				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.67701				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.81431				0.00	500,000,000	810,000,000
Total NGL04 SPOT										0.00	500,000,000	810,000,000
Total For NGL04										0.00	500,000,000	810,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.18026				0.00	2,215,000,000	2,215,000,000
Total NGL05 SPOT										0.00	2,215,000,000	2,215,000,000
Total For NGL05										0.00	2,215,000,000	2,215,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.47036				0.00	2,380,000,000	1,190,000,000
Total NGL06 SPOT										0.00	2,380,000,000	1,190,000,000
Total For NGL06										0.00	2,380,000,000	1,190,000,000
NGL07 On 09/04/2024 Spot Bond					0.00000	101.80081				0.00	0	
Total NGL07 SPOT										0.00	0	

Contract 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 NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.62849				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.95124				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.95424				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.68341				0.00	0	33,200,00
Total NGLT1B SPOT										0.00	0	33,200,00
Total For NGLT1B										0.00	0	33,200,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.71547				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.71229				0.00	500,000,000	1,056,500,00
Total NGT104 SPOT										0.00	500,000,000	1,056,500,00
Total For NGT104										0.00	500,000,000	1,056,500,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.63212				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.81733				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.94202				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.26374				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.08099				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.36046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.38328				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.58343				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	101.31239				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.50112				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	103.28893				0.00	5,000,000,000	2,500,000,00
Total NHM018 SPOT										0.00	5,000,000,000	2,500,000,00
Total For NHM018										0.00	5,000,000,000	2,500,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	105.40615				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.13250				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.85663				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.12555				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.43003				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	228.50566				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI210 On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	218.57052				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.05500	4.05500	4.05500	162.89245				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.91000	4.91000	4.91000	113.36411				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.31000	5.31000	5.31000	116.69764				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	162.52743				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.28597	3.45000	274.24304				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	163.22359				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.55500	3.55500	3.55500	222.44626				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.70000	220.88997	3.70000	220.85379				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.33000	90.90276	5.33000	116.41907				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.02483				0.00	0	
Total NN014 SPOT										0.00	0	

Contract 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 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	141.84722				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.64872				0.00	44,400,000	11,100,00
Total NN022 SPOT										0.00	44,400,000	11,100,00
Total For NN022										0.00	44,400,000	11,100,00
NN023 On 07/11/2025 Spot Bond					0.00000	99.95716				0.00	564,000,000	141,000,00
Total NN023 SPOT										0.00	564,000,000	141,000,00
Total For NN023										0.00	564,000,000	141,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	101.59552				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.57236				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.61476				0.00	513,200,000	128,300,00
Total NN034 SPOT										0.00	513,200,000	128,300,00
Total For NN034										0.00	513,200,000	128,300,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.41110				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.40695				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.61000				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.02432				0.00	774,000,000	193,500,00

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 NN040 SPOT										0.00	774,000,000	193,500,000
Total For NN040										0.00	774,000,000	193,500,000
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.82674				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	156.40674				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	147.86151				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.11969				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	95.17703				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.83454				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.44076				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.16538				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.17494				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN090 On 10/06/2024 Spot Bond					0.00000	93.90124				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.15003				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.09432				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.02545				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.07955				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.02545				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.75023				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.74646				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	101.00689				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.14843				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.79500	10.79500	10.79500	99.41259				0.00	0	
Total NN177 SPOT										0.00	0	

Contract 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 NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.52000	10.52000	10.52000	101.77513				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.54500	10.54500	10.54500	100.65502				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.19171				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	127.82000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	119.81000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	130.47000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	128.24000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	126.86064				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF08 On 23/01/2023 Spot Bond					0.00000	100.32476				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08 On 27/01/2023 Spot Bond					0.00000	100.21361				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.88962				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	89.26759				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.73075				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.57870				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.63075				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B10 On 22/05/2052 Spot Bond					0.00000	101.65176				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	109.86852				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	101.66285				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2054 Spot Bond					0.00000	101.77781				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	101.69378				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C17 On 22/05/2052 Spot Bond					0.00000	111.64133				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D5 On 22/05/2052 Spot Bond					0.00000	101.43110				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA023 On 31/05/2023 Spot Bond			5.30000	212.18946	5.30000	212.14575				0.00	0	192,198,00
Total NRA023 SPOT										0.00	0	192,198,00
Total For NRA023										0.00	0	192,198,00
NRA028 On 30/11/2028 Spot Bond			11.52500	108.47105	11.52500	108.43785				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	18.14494	100.00000	18.10478				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	100.10449				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.78165				0.00	0	
Total NTC26 SPOT										0.00	0	

Contract 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 NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.27801				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.48914				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.21842				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.66257				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.12273				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.16598				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.90776				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.01442				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.66712				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.68500	106.24487	8.68500	106.21992				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			9.09000	107.25885	9.09000	107.23252				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	101.63159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.49341				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.31217				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.99084				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.20584				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.32150				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.99911				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.51439				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.59083				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.45949				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.65074				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.43740				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	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	21/12/2026	Spot Bond			9.12000	108.64569	9.01500	108.98450			690,672,652,448,000.00	1,830,117,615,400	1,903,695,368,00
Total R186 SPOT												10,672,652,448,000.00	830,117,615,400	903,695,368,00
Total For R186												10,672,652,448,000.00	830,117,615,400	903,695,368,00
R197	On	07/12/2023	Spot Bond			4.29500	330.68712	3.80000	332.30465			975,393,326,692,000.00	459,928,597,600	535,581,683,10
Total R197 SPOT												15,393,326,692,000.00	459,928,597,600	535,581,683,10
Total For R197												15,393,326,692,000.00	459,928,597,600	535,581,683,10
R202	On	07/12/2033	Spot Bond			4.46000	250.61552	4.51000	249.46234			176,272,438,172,000.00	39,522,968,200	131,548,807,30
Total R202 SPOT												16,272,438,172,000.00	39,522,968,200	131,548,807,30
Total For R202												16,272,438,172,000.00	39,522,968,200	131,548,807,30
R2023	On	28/02/2023	Spot Bond			7.19000	101.63273	7.15000	101.62546			004,486,140,000,000.00	139,706,000,000	690,418,000,00
Total R2023 SPOT												14,486,140,000,000.00	139,706,000,000	690,418,000,00
Total For R2023												14,486,140,000,000.00	139,706,000,000	690,418,000,00
R2030	On	31/01/2030	Spot Bond			10.78000	88.43265	10.70500	88.74520			830,555,541,796,000.00	1,932,333,538,200	1,482,827,026,90
Total R2030 SPOT												10,555,541,796,000.00	932,333,538,200	482,827,026,90
Total For R2030												10,555,541,796,000.00	932,333,538,200	482,827,026,90
R2032	On	31/03/2032	Spot Bond			11.27000	83.63651	11.19500	83.98966			083,612,898,216,000.00	1,782,041,960,800	1,063,116,803,10
Total R2032 SPOT												13,612,898,216,000.00	782,041,960,800	663,116,803,10
Total For R2032												13,612,898,216,000.00	782,041,960,800	663,116,803,10
R2035	On	28/02/2035	Spot Bond			11.64000	83.80865	11.59500	84.03557			140,057,610,800,000.00	871,138,970,000	1,651,086,312,00
Total R2035 SPOT												10,057,610,800,000.00	871,138,970,000	651,086,312,00
Total For R2035												10,057,610,800,000.00	871,138,970,000	651,086,312,00
R2037	On	31/01/2037	Spot Bond			11.78500	79.87064	11.74000	80.10099			224,367,041,655,500.00	867,574,632,300	1,569,099,622,50
Total R2037 SPOT												14,367,041,655,500.00	867,574,632,300	569,099,622,50
Total For R2037												14,367,041,655,500.00	867,574,632,300	569,099,622,50
R2040	On	31/01/2040	Spot Bond			11.82500	81.82432	11.80000	81.95119			143,188,271,987,500.00	1,196,041,291,500	1,150,634,550,00
Total R2040 SPOT												13,188,271,987,500.00	196,041,291,500	150,634,550,00
Total For R2040												13,188,271,987,500.00	196,041,291,500	150,634,550,00
R2044	On	31/01/2044	Spot Bond			11.80000	78.76597	11.75000	79.05200			492,775,062,080,000.00	889,218,225,600	1,515,048,141,20
Total R2044 SPOT												12,775,062,080,000.00	889,218,225,600	515,048,141,20
Total For R2044												12,775,062,080,000.00	889,218,225,600	515,048,141,20
R2048	On	28/02/2048	Spot Bond			11.70000	77.84333	11.67000	78.01053			774,715,906,070,000.00	3,228,608,197,100	1,944,061,172,30
Total R2048 SPOT												14,715,906,070,000.00	228,608,197,100	344,061,172,30
Total For R2048												14,715,906,070,000.00	228,608,197,100	344,061,172,30
R209	On	31/03/2036	Spot Bond			11.64500	64.50042	11.60000	64.70076			578,960,527,458,500.00	307,338,817,300	873,114,479,50
Total R209 SPOT												18,960,527,458,500.00	307,338,817,300	873,114,479,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209									8,960,527,458,500.00	307,338,817,300	873,114,479,50
R210 On 31/03/2028 Spot Bond			3.10000	227.56269	3.20000	226.40072			681,465,331,220,000.00	219,827,526,200	405,922,502,10
Total R210 SPOT									1,465,331,220,000.00	219,827,526,200	405,922,502,10
Total For R210									1,465,331,220,000.00	219,827,526,200	405,922,502,10
R213 On 28/02/2031 Spot Bond			11.13500	79.26859	11.06500	79.56363			460,334,082,423,000.00	669,989,589,800	1,372,928,940,10
Total R213 SPOT									0,334,082,423,000.00	669,989,589,800	372,928,940,10
Total For R210									0,334,082,423,000.00	669,989,589,800	372,928,940,10
R214 On 28/02/2041 Spot Bond			11.70000	62.31479	11.67000	62.44902			141,181,832,140,000.00	183,006,994,200	567,329,232,40
Total R214 SPOT									1,181,832,140,000.00	183,006,994,200	567,329,232,40
Total For R214									1,181,832,140,000.00	183,006,994,200	567,329,232,40
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.41043			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.26437			0.00	600,000,000	300,000,00
Total RDFB14 SPOT									0.00	600,000,000	300,000,00
Total For RDFB14									0.00	600,000,000	300,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.53240			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.17729			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.33190			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.95975			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.92690			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.94636			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.57300			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.21381				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.88483				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.90150				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.94226				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.98046				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.40623				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.39762				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.83173				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.13151				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.67707				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.22998				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	101.80974				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.95142				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.73481				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.95792				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.36451				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.33149				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.77493				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.55583				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.97157				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.55170				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.91956				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.90031				0.00	0	
Total RFCA2 SPOT										0.00	0	

Contract 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 RFCA2										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.96907				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.93482				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.02767				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.98490				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.17079				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.10722				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	102.85651				0.00	5,400,000,000	3,500,000,000
Total RN2027 SPOT										0.00	5,400,000,000	3,500,000,000
Total For RN2027										0.00	5,400,000,000	3,500,000,000
RW23 On 10/12/2023 Spot Bond			9.04100	104.38386	9.04100	104.35865			1,627,380,000,000.00	0.00	180,000,000	240,000,000
Total RW23 SPOT									1,627,380,000,000.00	0.00	180,000,000	240,000,000
Total For RW23									1,627,380,000,000.00	0.00	180,000,000	240,000,000
RW28 On 10/12/2028 Spot Bond			11.88000	97.25978	11.88000	97.22911			0.00	0.00	0	
Total RW28 SPOT									0.00	0.00	0	
Total For RW28									0.00	0.00	0	
RW31 On 30/06/2031 Spot Bond			12.36500	95.02233	12.36500	94.99119			0.00	0.00	0	
Total RW31 SPOT									0.00	0.00	0	
Total For RW31									0.00	0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.51616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.38500	96.59052	11.38500	96.56131				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.24349				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.36683				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.54500	101.29337	9.54500	101.26771				0.00	0	27,500,00
Total SBS20 SPOT										0.00	0	27,500,00
Total For SBS20										0.00	0	27,500,00
SBS21 On 15/05/2026 Spot Bond					0.00000	102.50277				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.83000	103.71978	8.83000	103.69543				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.51500	99.83218	9.51500	99.80697				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.88000	103.62149	9.88000	103.59420			395,200,000,000,000.00	40,000,000,000	20,000,000,00	
Total SBS31 SPOT									15,200,000,000,000.00	40,000,000,000	20,000,000,00	
Total For SBS31									15,200,000,000,000.00	40,000,000,000	20,000,000,00	
SBS34 On 19/09/2024 Spot Bond			9.00500	103.21212	9.00500	103.18701				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.12000	102.43531	9.12000	102.41049				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			10.89500	96.83792	10.89500	96.81001				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			8.30500	99.90907	8.30500	99.88636				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.36500	103.16619	9.36500	103.14054				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.03500	102.91861	10.03500	102.89123				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.09500	103.33640	7.09500	103.31669				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.21166				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			8.71500	8.71500	8.71500	103.81620				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.25483				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.06483				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	102.07306				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.98157				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.57933				0.00	0	
Total SBS60 SPOT										0.00	0	

Contract 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 SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.55705				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.68138				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	100.92114				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.30270				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.07555				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.67431				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.31950				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.11649				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.86216				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.41767				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.32958				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.52427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.19934				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.40528				0.00	70,000,000,000	110,000,000,000
Total SBS77 SPOT										0.00	70,000,000,000	110,000,000,000
Total For SBS77										0.00	70,000,000,000	110,000,000,000
SBSI11 On 07/12/2023 Spot Bond			4.70000	329.32801	4.70000	329.26547				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	228.50566				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.31174				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	101.03599				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.04620				0.00	0	41,600,000
Total SBT103 SPOT										0.00	0	41,600,000
Total For SBT103										0.00	0	41,600,000
SBT10 On 30/09/2025 Spot Bond					0.00000	105.55899				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	101.53551				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	100.88469				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT10€ On 13/07/2027 Spot Bond					0.00000	100.77904				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.36007				0.00	0	107,200,00
Total SBT201 SPOT										0.00	0	107,200,00
Total For SBT201										0.00	0	107,200,00
SBT202 On 03/12/2023 Spot Bond					0.00000	102.32868				0.00	0	20,000,00
Total SBT202 SPOT										0.00	0	20,000,00
Total For SBT202										0.00	0	20,000,00
SBT203 On 03/12/2023 Spot Bond			9.00500	105.86013	9.00500	105.83465				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.43789				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.10503				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.82922				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	103.91022				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.92298				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.28460				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.15580				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.96500	95.23712	9.96500	95.21196				0.00	0	
Total SLI7 SPOT										0.00	0	

Contract 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 SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.85474				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.16197				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.82463				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.82676				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.82019				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.81609				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.81609				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.81820				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.82246				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.81589				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.81180				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.81284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.81388				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.80729				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.84500	102.05184	8.84500	102.02800				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.42451				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.24787				0.00	500,000,000	500,000,000
Total SNT06 SPOT										0.00	500,000,000	500,000,000
Total For SNT06										0.00	500,000,000	500,000,000
SOL01 On 17/10/2025 Spot Bond					0.00000	100.44908				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.45749				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.70510				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.44155				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.46678				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.44564				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.47495				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.64968				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.67448				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.40173				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.00528				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.92452				0.00	1,000,000,000	1,000,000,000
Total SPG010 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SPG010										0.00	1,000,000,000	1,000,000,000
SPG01 On 12/07/2025 Spot Bond					0.00000	100.55183				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.53587				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.41410				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.99314				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.80000	4.80000	4.80000	160.32440				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.99000	109.09792	8.99000	109.07171				0.00	0	
Total SSN017 SPOT										0.00	0	

Contract 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 SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.55500	81.96054	10.55500	81.93726				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.95217				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.56193				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.55000	101.77631	8.55000	101.75290				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.36000	116.02668	5.36000	116.00268				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.92991				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.16222				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.10545				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			4.83000	4.83000	4.83000	328.82992				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			4.20500	4.20500	4.20500	162.37129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.46000	5.46000	5.46000	114.62757				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.86000	4.86000	4.86000	113.69674				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	213.55755				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.44066				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.41965				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	101.06935				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.04917				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	106.52312				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	103.05257				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.99083				0.00	1,000,000,000	250,000,000
Total SSN077 SPOT										0.00	1,000,000,000	250,000,000
Total For SSN077										0.00	1,000,000,000	250,000,000
SSN077 On 13/07/2023 Spot Bond					0.00000	100.57078				0.00	69,600,000	17,400,000
Total SSN078 SPOT										0.00	69,600,000	17,400,000
Total For SSN078										0.00	69,600,000	17,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08 On 27/08/2024 Spot Bond					0.00000	101.46742				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	101.18806				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			5.38500	5.38500	5.38500	231.00591				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	100.06420				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	98.63477				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	101.25951				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			11.37000	85.83367	11.37000	85.80788				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.11175				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.36000	213.80698	4.36000	213.76816				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.56500	227.46438	5.56500	227.41591				0.00	0	
Total SSN105 SPOT										0.00	0	

Contract 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 SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	99.93851				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	94.80891				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	100.99739				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.17758				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	96.88659				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	96.58748				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	97.12102				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.50326				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.36999				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.06460				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	102.20523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	100.80973				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	104.05280				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.73180	109.96343	4.73180	109.94238				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.74400	45.21694	4.74400	112.02067				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 30/11/2022 Spot Bond					0.00000	101.24028				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.22553				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	101.76224				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	101.43767				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF00: On 01/03/2027 Spot Bond					0.00000	104.50919				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.50500	99.69516	9.50500	99.66974				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A1: On 21/08/2024 Spot Bond					0.00000	101.54311				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A11 On 21/02/2024 Spot Bond					0.00000	101.53255				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.45572				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.56935				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.49600				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.47498				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.49600				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.63500	100.31663	7.63500	100.29621				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.14500	100.43460	8.14500	100.41282				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.81300				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.83677				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.74272				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.79238				0.00	0	
Total TC002 SPOT										0.00	0	

Contract 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 TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.91796				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.32691				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.00557				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.12748				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	101.60914				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.51606				0.00	1,800,000,000	900,000,00
Total TFS164 SPOT										0.00	1,800,000,000	900,000,00
Total For TFS164										0.00	1,800,000,000	900,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.36824				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.35030				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.72275				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.43205				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.10848				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.02703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.43673				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.54740				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.53808				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			10.17500	10.17500	10.17500	104.50216				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	101.52316				0.00	0	990,000,00
Total TH15A4 SPOT										0.00	0	990,000,00
Total For TH15A4										0.00	0	990,000,00
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.48785				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.58463				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.57544				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.55842				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.68349				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.68349				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	101.66550				0.00	0	250,000,00
Total TH15C2 SPOT										0.00	0	250,000,00
Total For TH15C2										0.00	0	250,000,00
TH15C: On 21/11/2022 Spot Bond					0.00000	101.63301				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.32383				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.19967				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.08085				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.49625				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			8.91500	101.11250	8.91500	101.08854				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.50677				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.50046				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.18500	100.51771	6.18500	100.50107				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.54674				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.78532				0.00	0	
Total TH16B2 SPOT										0.00	0	

Contract 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 TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.62667				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.61195				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.71290				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.68556				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.06398				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.24259				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.13754				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.59059				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.55906				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.54855				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.66624				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.61791				0.00	0	100,000.00

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 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	101.61160				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.05274				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.97504				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.92674				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.34897				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.38057				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.85757				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.93035				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.03432				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.77350				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.83000	102.91442	8.83000	102.88986				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	103.16405				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.54455				0.00	0	2,300,00
Total TL27 SPOT										0.00	0	2,300,00
Total For TL27										0.00	0	2,300,00
TL28 On 24/04/2025 Spot Bond			9.48500	99.93395	9.48500	99.90852				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.64545				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.72106				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.81577				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.37440				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.18000	101.56527	9.18000	101.54009			79,286,697,936,000.00	8,636,895,200	5,733,654,10	
Total TN23 SPOT									'9,286,697,936,000.00	8,636,895,200	5,733,654,10	
Total For TN23									'9,286,697,936,000.00	8,636,895,200	5,733,654,10	
TN23/R On 06/11/2023 Spot Bond			100.00000	50.67096	100.00000	50.55757			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			9.86500	101.19394	9.86500	101.16746			1,614,457,561,500.00	163,655,100	1,740,223,10	
Total TN25 SPOT									1,614,457,561,500.00	163,655,100	1,740,223,10	
Total For TN25									1,614,457,561,500.00	163,655,100	1,740,223,10	
TN25/R On 19/08/2025 Spot Bond			100.00000	20.85416	100.00000	20.80825			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			11.31500	90.80359	11.31500	90.77644			12,981,975,586,000.00	1,147,324,400	23,161,863,00	
Total TN27 SPOT									12,981,975,586,000.00	1,147,324,400	23,161,863,00	

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 TN27									12,981,975,586,000.00	1,147,324,400	23,161,863,00
TN27/R On 14/11/2027 Spot Bond			100.00000	10.34217	100.00000	10.31940			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.63500	96.56927	11.63500	96.53959			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.27000	92.03750	12.27000	92.00741		125,024,254,566,000.00		10,189,425,800	5,764,259,40
Total TN30 SPOT								125,024,254,566,000.00		10,189,425,800	5,764,259,40
Total For TN30								125,024,254,566,000.00		10,189,425,800	5,764,259,40
TN30/R On 09/10/2030 Spot Bond			8.00000	115.30842	8.00000	115.28359			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.80200	94.29139	12.80200	94.25960			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.85000	86.27540	12.85000	86.24588		1,067,525,315,000.00		83,075,900	660,676,40
Total TN40 SPOT								1,067,525,315,000.00		83,075,900	660,676,40
Total For TN40								1,067,525,315,000.00		83,075,900	660,676,40
TN40/R On 09/10/2040 Spot Bond			10.75000	100.86673	10.75000	100.83772			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	99.99714			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.99958			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.90000	102.11229	5.90000	102.42847			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.10871			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.90794			0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A12 SPOT										0.00	0	200,000,00
Total For TR5A12										0.00	0	200,000,00
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.92213				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.94167				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			8.03500	99.37347	8.03500	101.58581				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.70436				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.26000	104.37328	8.26000	104.34970				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.70036				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	102.04976				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.98852				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.55966				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.55000	101.53712	8.55000	101.51378				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	100.55966				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.04500	100.04628	9.04500	100.02197				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.18818				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.05463				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.01460				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.97554				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.22919				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.22919				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.37640				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.26186				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.77911				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.60509				0.00	0	
Total TU1A11 SPOT										0.00	0	

Contract 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 TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.20031				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.69770				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.41489				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.09544				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	101.13432				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.22679				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.19028				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.33753				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.33500	101.77231	11.33500	101.74131				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.66912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.75970				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.70359				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.85288				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.88734				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.94247				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.18592				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.23185				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.66469				0.00	600,000,000	300,000,000
Total VKE11 SPOT										0.00	600,000,000	300,000,000
Total For VKE11										0.00	600,000,000	300,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	101.78093				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.86118				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.41629				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE18 On 27/08/2024 Spot Bond					0.00000	101.63115			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.33752			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.37573			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.17437			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.81e+017	816,160,034,200	286,314,189,80
Total for SPOT :									1.81e+017	816,160,034,200	286,314,189,80
Total Futures									1.81e+017	816,160,472,116	286,315,535,82
Total Options									0.00	0	106,53
Grand Total:									1.81e+017	816,160,472,116	286,315,642,35