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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/11/2022

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	12.63000	71.23123			0.00	0	
ES33 On 02/02/2023 Bond Future			12.49833	74.05765	12.60994	73.54920			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.66093	71.77407	12.77716	71.25585			0.00	0	
ES33 On 03/08/2023 Bond Future			12.83220	73.23021	12.95346	72.70151			0.00	0	
ES33 On 02/11/2023 Bond Future			13.01244	70.93577	13.13904	70.39627			0.00	0	
ES33 On 01/02/2024 Bond Future			15.04799	65.23503	15.19140	64.72120			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	12.80500	69.70090			0.00	0	
ES42 On 02/02/2023 Bond Future			12.65157	72.71376	12.76778	72.09412			0.00	0	4,7
ES42 On 04/05/2023 Bond Future			12.79679	69.93455	12.91764	69.30287			0.00	0	
ES42 On 03/08/2023 Bond Future			12.94472	71.35354	13.07043	70.70903			0.00	0	
ES42 On 02/11/2023 Bond Future			13.09964	68.55303	13.23060	67.89532			0.00	0	
ES42 On 01/02/2024 Bond Future			14.81314	62.91516	14.96547	62.29240			0.00	0	
Total ES42 Future									0.00	0	4,71

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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	Opt Intere
Total For ES42												0.00	0	4,71
I2025	On	03/11/2022			165.98124	165.98124	165.98124	165.98124				0.00	0	
I2025	On	02/02/2023			166.93103	166.93103	166.83103	166.83103				0.00	0	6,08
I2025	On	04/05/2023			170.33823	170.33823	170.23752	170.23752				0.00	0	
I2025	On	03/08/2023			172.04621	172.04621	171.94387	171.94387				0.00	0	
I2025	On	02/11/2023			175.57154	175.57154	175.46704	175.46704				0.00	0	
I2025	On	01/02/2024			160.38821	160.38821	160.25763	160.25763				0.00	0	
Total I2025 Future												0.00	0	6,08
Total For I2025												0.00	0	6,08
I2029	On	03/11/2022			119.89642	119.89642	119.89642	119.89642				0.00	0	
I2029	On	02/02/2023			122.19021	122.19021	121.33294	121.33294				0.00	0	1,35
I2029	On	04/05/2023			123.39045	123.39045	122.51679	122.51679				0.00	0	
I2029	On	03/08/2023			125.89332	125.89332	125.00200	125.00200				0.00	0	
I2029	On	02/11/2023			127.14238	127.14238	126.23305	126.23305				0.00	0	
I2029	On	01/02/2024			117.40688	117.40688	116.54144	116.54144				0.00	0	
Total I2029 Future												0.00	0	1,35
Total For I2029												0.00	0	1,35
I2033	On	03/11/2022			115.71044	115.71044	115.71044	115.71044				0.00	0	
I2033	On	02/02/2023			117.85714	117.85714	117.85942	117.85942				0.00	0	7,27
I2033	On	04/05/2023			118.87893	118.87893	118.88222	118.88222				0.00	0	
I2033	On	03/08/2023			121.29026	121.29026	121.29376	121.29376				0.00	0	
I2033	On	02/11/2023			122.35407	122.35407	122.35779	122.35779				0.00	0	
I2033	On	01/02/2024			112.98991	112.98991	112.96928	112.96928				0.00	0	
Total I2033 Future												0.00	0	7,27
Total For I2033												0.00	0	7,27
I2038	On	03/11/2022			128.70123	128.70123	128.70123	128.70123				0.00	0	
I2038	On	02/02/2023			129.49273	129.49273	128.08012	128.08012				0.00	0	4,08
I2038	On	04/05/2023			132.13619	132.13619	130.69573	130.69573				0.00	0	1,79
I2038	On	03/08/2023			132.85097	132.85097	131.38176	131.38176				0.00	0	
I2038	On	02/11/2023			135.57306	135.57306	134.07371	134.07371				0.00	0	
I2038	On	01/02/2024			123.17331	123.17331	121.76127	121.76127				0.00	0	
Total I2038 Future												0.00	0	5,85
Total For I2038												0.00	0	5,85
I2046	On	03/11/2022			116.20189	116.20189	116.20189	116.20189				0.00	0	
I2046	On	02/02/2023			116.17055	116.17055	114.21955	114.21955				0.00	0	11,67
I2046	On	04/05/2023			116.50933	116.50933	114.51949	114.51949				0.00	0	5,67
I2046	On	03/08/2023			118.87257	118.87257	116.84255	116.84255				0.00	0	
I2046	On	02/11/2023			119.21758	119.21758	117.14647	117.14647				0.00	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
I2046	On	01/02/2024	Bond Future			110.00858	110.00858	108.07065	108.07065			0.00	0	
Total I2046 Future												0.00	0	17,35
Total For I2046												0.00	0	17,35
I2050	On	03/11/2022	Bond Future			116.98817	116.98817	116.98817	116.98817			0.00	0	
I2050	On	02/02/2023	Bond Future			116.59917	116.59917	114.30871	114.30871			0.00	0	9,30
I2050	On	04/05/2023	Bond Future			118.97917	118.97917	116.64291	116.64291			0.00	0	3,50
I2050	On	03/08/2023	Bond Future			119.20599	119.20599	116.82265	116.82265			0.00	0	
I2050	On	02/11/2023	Bond Future			121.64873	121.64873	119.21644	119.21644			0.00	0	
I2050	On	01/02/2024	Bond Future			110.10275	110.10275	107.83106	107.83106			0.00	0	
Total I2050 Future												0.00	0	12,80
Total For I2050												0.00	0	12,80
R186	On	03/11/2022	Bond Future			9.16000	108.50704	9.16000	108.50704		5.86	0.00	0	
R186	On	02/02/2023	Bond Future			9.02974	106.07410	9.12280	105.76749		6.28	85,601,798.70	807	77,90
R186	On	04/05/2023	Bond Future			9.10286	108.21475	9.20345	107.90284		5.36	0.00	0	12,10
R186	On	03/08/2023	Bond Future			9.18915	105.07975	9.29864	104.76170		5.44	0.00	0	
R186	On	02/11/2023	Bond Future			9.27891	107.20959	9.39878	106.88507		4.35	0.00	0	
R186	On	01/02/2024	Bond Future			13.81863	93.66206	13.96607	93.33928		4.44	0.00	0	
Total R186 Future												85,601,798.70	807	90,10
R186	On	02/02/2023	Bond Future	8.32	Call			394.46000	0.39446	447,220	6.25	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,076.94000	3.07694	2,823,090	6.25	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			401.17000	0.40117	454,730	6.25	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,049.71000	3.04971	2,796,660	6.25	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			408.13000	0.40813	462,500	6.25	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,022.74000	3.02274	2,770,500	6.25	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,083.64000	1.08364	1,198,650	5.21	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,216.19000	2.21619	2,019,290	5.21	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,058.47000	1.05847	1,171,590	5.20	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,253.78000	2.25378	2,054,990	5.20	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,070.87000	1.07087	1,184,930	5.20	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,234.79000	2.23479	2,036,940	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,427.62000	1.42762	1,296,660	5.57	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,716.29000	2.71629	2,904,040	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,418.05000	1.41805	1,287,750	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,678.75000	2.67875	2,865,160	5.57	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,437.60000	1.43760	1,305,960	5.57	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,697.32000	2.69732	2,884,410	5.57	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,813.79000	1.81379	1,975,170	4.29	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,837.52000	1.83752	1,674,380	4.29	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,679.20000	3.67920	3,906,030	4.87	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	Op Inter
R186	On	02/11/2023	Bond Future	10.42	Put		965.92000	0.96592	868,230	4.87	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call		1,462.42000	1.46242	1,605,170	4.17	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put		2,137.37000	2.13737	1,955,600	4.17	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call		1,798.46000	1.79846	1,959,090	4.29	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put		1,849.22000	1.84922	1,685,330	4.29	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call		1,829.17000	1.82917	1,991,300	4.30	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put		1,825.88000	1.82588	1,663,490	4.30	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		10,422.26000	10.42226	10,104,160	4.32	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		22.63000	0.02263	27,130	4.31	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put		10,471.27000	10.47127	10,152,990	4.31	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		23.15000	0.02315	27,730	4.32	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		10,446.76000	10.44676	10,128,560	4.32	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		23.67000	0.02367	28,350	4.32	0.00	0	
Total R186 Option											0.00	0	3,45
Total For R186											85,601,798.70	807	93,55
R197	On	03/11/2022	Bond Future			330.83862	330.83862	330.83862	330.83862		0.00	0	
R197	On	02/02/2023	Bond Future			328.95712	328.95712	328.26397	328.26397		0.00	0	9;
R197	On	04/05/2023	Bond Future			335.67116	335.67116	334.96652	334.96652		0.00	0	
R197	On	03/08/2023	Bond Future			333.39288	333.39288	332.67530	332.67530		0.00	0	
R197	On	02/11/2023	Bond Future			340.22404	340.22404	339.49168	339.49168		0.00	0	
Total R197 Future											0.00	0	97
Total For R197											0.00	0	97
R202	On	03/11/2022	Bond Future			251.28256	251.28256	251.28256	251.28256		0.00	0	
R202	On	02/02/2023	Bond Future			251.21469	251.21469	251.90059	251.90059		0.00	0	5,9;
R202	On	04/05/2023	Bond Future			256.34159	256.34159	257.04344	257.04344		0.00	0	
R202	On	03/08/2023	Bond Future			256.71452	256.71452	257.43139	257.43139		0.00	0	
R202	On	02/11/2023	Bond Future			261.97468	261.97468	262.70626	262.70626		0.00	0	
R202	On	01/02/2024	Bond Future			237.05028	237.05028	237.67522	237.67522		0.00	0	
Total R202 Future											0.00	0	5,97
Total For R202											0.00	0	5,97
R2023	On	03/11/2022	Bond Future			7.29500	101.60070	7.29500	101.60070	0.37	0.00	0	
Total R2023 Future											0.00	0	
Total For R2023											0.00	0	
R2030	On	03/11/2022	Bond Future			10.82000	88.25322	10.82000	88.25322	9.79	0.00	0	
R2030	On	02/02/2023	Bond Future			10.68024	87.19371	10.78168	86.74621	10.80	6,016,365.99	69	90,9
R2030	On	04/05/2023	Bond Future			10.80775	88.95456	10.91422	88.49877	10.50	0.00	0	
R2030	On	03/08/2023	Bond Future			10.95038	86.73154	11.06257	86.26671	10.26	0.00	0	
R2030	On	02/11/2023	Bond Future			11.08863	88.48948	11.20682	88.01519	8.02	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 01/02/2024 Bond Future			13.62870	77.59210	13.76363	77.13484		8.57	0.00	0	
Total R2030 Future									6,016,365.99	69	90,94
R2030 On 02/02/2023 Bond Future	8.81	Call			66.23000	0.06623	76,580	11.13	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			9,314.00000	9.31400	8,876,850	11.13	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			110.52000	0.11052	127,570	11.10	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			8,217.37000	8.21737	7,786,920	11.10	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			119.08000	0.11908	137,480	11.07	0.00	0	38
R2030 On 02/02/2023 Bond Future	9.66	Put			5,446.50000	5.44650	5,049,550	10.62	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			410.01000	0.41001	471,910	10.51	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			4,913.23000	4.91323	4,527,630	10.51	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			4,753.22000	4.75322	4,371,480	10.48	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			520.36000	0.52036	597,650	10.40	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			4,323.72000	4.32372	3,953,510	10.40	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			148.46000	0.14846	171,450	10.97	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			7,471.68000	7.47168	7,047,170	10.97	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			331.19000	0.33119	381,740	10.62	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,096.32000	4.09632	3,732,990	10.35	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			581.11000	0.58111	666,540	10.35	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,060.19000	4.06019	3,698,120	10.35	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			416.66000	0.41666	479,510	10.51	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,873.01000	4.87301	4,488,360	10.51	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			437.30000	0.43730	503,060	10.48	0.00	0	38
R2030 On 02/02/2023 Bond Future	11.16	Put			1,157.65000	1.15765	979,280	10.96	0.00	0	38
R2030 On 02/02/2023 Bond Future	11.35	Call			3,364.80000	3.36480	3,662,010	11.16	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			911.08000	0.91108	760,790	11.16	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			562.30000	0.56230	645,300	10.36	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			4,133.88000	4.13388	3,769,380	10.36	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			571.00000	0.57100	655,170	10.35	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			8,029.25000	8.02925	7,600,150	11.07	0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			3,999.52000	3.99952	4,323,080	11.38	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			703.40000	0.70340	579,460	11.38	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			2,687.96000	2.68796	2,950,830	10.92	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,216.47000	1.21647	1,031,840	10.92	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			2,801.01000	2.80101	3,070,140	10.96	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			361.37000	0.36137	405,660	10.59	0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			8,895.52000	8.89552	8,484,020	10.59	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			669.90000	0.66990	747,660	10.29	0.00	0	18
R2030 On 04/05/2023 Bond Future	9.58	Put			6,607.44000	6.60744	6,229,410	10.29	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			737.51000	0.73751	822,200	10.24	0.00	0	48

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2030 On 04/05/2023 Bond Future	9.67	Put			6,258.67000	6.25867	5,887,570	10.24		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			827.61000	0.82761	921,330	10.18		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			5,843.07000	5.84307	5,481,000	10.18		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,035.47000	1.03547	1,149,220	10.06		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.00	Put			5,049.97000	5.04997	4,707,930	10.06		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			1,626.82000	1.62682	1,786,950	10.16		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			3,768.43000	3.76843	3,472,770	10.16		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,795.71000	1.79571	1,967,650	10.19		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			3,498.62000	3.49862	3,214,770	10.19		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			1,813.90000	1.81390	1,987,040	10.20		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,473.09000	3.47309	3,190,440	10.20		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			1,832.20000	1.83220	2,006,530	10.20		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,447.70000	3.44770	3,166,240	10.20		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,039.24000	2.03924	2,226,810	10.26		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			3,175.94000	3.17594	2,907,720	10.26		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			3,649.93000	3.64993	3,917,680	10.80		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			1,857.21000	1.85721	1,669,170	10.80		0.00	0	18
R2030 On 04/05/2023 Bond Future	11.62	Call			4,430.27000	4.43027	4,726,520	11.07		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,484.28000	1.48428	1,324,740	11.07		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			5,696.15000	5.69615	6,029,060	11.50		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,057.44000	1.05744	934,560	11.50		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			7,170.54000	7.17054	7,535,360	11.99		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			727.75000	0.72775	636,780	11.99		0.00	0	47
R2030 On 04/05/2023 Bond Future	12.57	Call			7,400.36000	7.40036	7,769,340	12.06		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			687.51000	0.68751	600,700	12.06		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.65	Put			3,907.45000	3.90745	3,629,690	9.89		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			2,500.00000	2.50000	2,293,060	10.35		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			3,701.31000	3.70131	3,960,150	10.36		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			2,484.14000	2.48414	2,278,150	10.36		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			1,769.22000	1.76922	1,930,810	9.80		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Put			4,560.80000	4.56080	4,257,560	9.80		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,182.39000	2.18239	2,369,460	9.89		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Put			1,126.84000	1.12684	1,015,530	11.52		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	12.89	Call			8,075.39000	8.07539	8,445,310	11.82		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			930.17000	0.93017	835,260	11.82		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			3,651.96000	3.65196	3,908,900	10.34		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			2,515.95000	2.51595	2,308,060	10.34		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			3,676.60000	3.67660	3,934,490	10.35		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			7,152.18000	7.15218	7,505,700	11.52		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			1,935.97000	1.93597	2,129,830	7.58		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2030	On	02/11/2023	Bond Future	10.80	Put		3,582.43000	3.58243	3,302,000	7.58		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,953.64000	1.95364	2,148,640	7.59		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,559.16000	3.55916	3,279,870	7.59		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,971.06000	1.97106	2,167,200	7.59		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,535.66000	3.53566	3,257,510	7.59		0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		9,150.09000	9.15009	8,754,690	8.48		0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		490.75000	0.49075	551,490	8.46		0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		9,215.44000	9.21544	8,818,920	8.46		0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		496.68000	0.49668	557,990	8.47		0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		9,182.73000	9.18273	8,786,780	8.47		0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		502.67000	0.50267	564,530	8.48		0.00	0	
Total R2030 Option												0.00	0	19,95
Total For R2030												6,016,365.99	69	110,90
R2032	On	03/11/2022	Bond Future			11.29000	83.53602	11.29000	83.53602	12.08		0.00	0	
R2032	On	02/02/2023	Bond Future			11.15527	86.53290	11.26131	86.00384	12.78		2,076,789.60	24	116,00
R2032	On	04/05/2023	Bond Future			11.28078	84.11750	11.39140	83.57846	13.39		17,412,322.50	207	66,40
R2032	On	03/08/2023	Bond Future			11.41397	85.80477	11.52957	85.25493	12.25		0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.55255	83.38400	11.67348	82.82305	10.16		0.00	0	
R2032	On	01/02/2024	Bond Future			13.66310	76.75787	13.79974	76.22141	10.33		0.00	0	
Total R2032 Future												19,489,112.10	231	185,05
R2032	On	02/02/2023	Bond Future	9.31	Call		56.32000	0.05632	66,830	12.04		0.00	0	40
R2032	On	02/02/2023	Bond Future	9.31	Put		10,548.95000	10.54895	10,030,400	12.04		0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call		84.53000	0.08453	100,040	12.04		0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put		9,653.41000	9.65341	9,139,860	12.04		0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call		228.01000	0.22801	267,780	11.94		0.00	0	70
R2032	On	02/02/2023	Bond Future	10.22	Put		5,802.75000	5.80275	5,341,420	11.86		0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		543.58000	0.54358	630,900	11.82		0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		5,079.68000	5.07968	4,637,940	11.82		0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		4,992.30000	4.99230	4,553,250	11.82		0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call		666.46000	0.66646	770,700	11.79		0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		4,565.96000	4.56596	4,141,140	11.79		0.00	0	40
R2032	On	02/02/2023	Bond Future	10.16	Call		365.12000	0.36512	426,360	11.88		0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		6,084.36000	6.08436	5,616,540	11.88		0.00	0	40
R2032	On	02/02/2023	Bond Future	10.22	Call		408.26000	0.40826	475,990	11.86		0.00	0	50
R2032	On	02/02/2023	Bond Future	11.69	Put		1,302.86000	1.30286	1,099,280	13.03		0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call		3,900.13000	3.90013	4,250,250	13.24		0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put		1,090.07000	1.09007	911,130	13.24		0.00	0	50
R2032	On	02/02/2023	Bond Future	10.39	Call		553.02000	0.55302	641,680	11.82		0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		5,035.84000	5.03584	4,595,440	11.82		0.00	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
R2032 On 02/02/2023 Bond Future	10.40	Call			562.72000	0.56272	652,730	11.82	0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Put			7,262.03000	7.26203	6,772,740	11.94	0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Call			7,327.22000	7.32722	7,782,950	14.50	0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			350.01000	0.35001	276,680	14.50	0.00	0	7!
R2032 On 02/02/2023 Bond Future	10.67	Call			901.34000	0.90134	1,033,740	11.92	0.00	0	7!
R2032 On 02/02/2023 Bond Future	10.67	Put			3,909.41000	3.90941	3,512,750	11.92	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			3,396.86000	3.39686	3,722,340	13.03	0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			1,489.14000	1.48914	1,646,720	12.65	0.00	0	4!
R2032 On 04/05/2023 Bond Future	10.62	Put			5,346.77000	5.34677	4,965,310	12.65	0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			1,931.90000	1.93190	2,122,250	12.80	0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			4,513.80000	4.51380	4,165,110	12.80	0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,951.04000	1.95104	2,142,740	12.81	0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			4,482.43000	4.48243	4,135,090	12.81	0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			1,970.30000	1.97030	2,163,330	12.81	0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			4,451.22000	4.45122	4,105,210	12.81	0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			3,059.99000	3.05999	3,318,150	13.25	0.00	0	4!
R2032 On 04/05/2023 Bond Future	11.37	Put			3,163.91000	3.16391	2,883,030	13.25	0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			9,819.58000	9.81958	10,273,180	15.75	0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Put			667.29000	0.66729	581,850	15.75	0.00	0	4!
R2032 On 03/08/2023 Bond Future	11.76	Put			3,060.23000	3.06023	2,810,240	12.26	0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			3,041.16000	3.04116	2,792,290	12.27	0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			4,532.74000	4.53274	4,847,910	12.40	0.00	0	5,0!
R2032 On 03/08/2023 Bond Future	11.90	Put			2,802.96000	2.80296	2,568,290	12.40	0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			4,114.57000	4.11457	4,413,310	12.25	0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			3,079.40000	3.07940	2,828,300	12.25	0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			4,141.95000	4.14195	4,441,800	12.26	0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			4,169.40000	4.16940	4,470,370	12.27	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			2,296.44000	2.29644	2,524,070	9.75	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			4,426.16000	4.42616	4,092,840	9.75	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			2,316.17000	2.31617	2,545,080	9.75	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			4,398.15000	4.39815	4,066,110	9.75	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			2,335.99000	2.33599	2,566,200	9.76	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			4,370.26000	4.37026	4,039,520	9.76	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			9,098.71000	9.09871	8,666,340	10.21	0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			906.47000	0.90647	1,008,990	10.19	0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			9,169.59000	9.16959	8,735,650	10.19	0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			915.96000	0.91596	1,019,260	10.20	0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			9,134.11000	9.13411	8,700,950	10.20	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			925.50000	0.92550	1,029,590	10.21	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2032 Option										0.00	0	11,31
Total For R2032										19,489,112.10	231	196,36
R2035 On 03/11/2022 Bond Future			11.68500	83.55666	11.68500	83.55666		13.88		0.00	0	
R2035 On 02/02/2023 Bond Future			11.49913	87.01635	11.62051	86.33511		14.60		188,216,365.05	2,163	161,15
R2035 On 04/05/2023 Bond Future			11.61854	84.26711	11.74464	83.57280		15.29		0.00	0	
R2035 On 03/08/2023 Bond Future			11.74606	85.95726	11.87732	85.24911		14.22		0.00	0	
R2035 On 02/11/2023 Bond Future			11.88070	83.19472	12.01740	82.47228		12.03		0.00	0	
R2035 On 01/02/2024 Bond Future			13.74212	76.60780	13.89688	75.92180		12.09		0.00	0	
Total R2035 Future										188,216,365.05	2,163	161,15
R2035 On 02/02/2023 Bond Future	9.81	Call			81.51000	0.08151	100,720	13.30		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			11,130.45000	11.13045	10,468,420	13.30		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			90.39000	0.09039	111,540	13.30		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			10,873.37000	10.87337	10,213,280	13.30		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			100.07000	0.10007	123,330	13.30		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			6,257.46000	6.25746	5,677,940	13.33		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			5,140.59000	5.14059	4,604,040	13.46		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			261.10000	0.26110	316,940	13.32		0.00	0	91
R2035 On 02/02/2023 Bond Future	10.30	Put			8,123.40000	8.12340	7,498,000	13.32		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			479.81000	0.47981	575,140	13.33		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			6,465.76000	6.46576	5,879,850	13.33		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			517.54000	0.51754	619,260	13.33		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			4,325.07000	4.32507	3,830,400	13.67		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			537.13000	0.53713	642,140	13.33		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			6,154.40000	6.15440	5,578,170	13.33		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			782.10000	0.78210	924,720	13.45		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			5,185.97000	5.18597	4,647,350	13.45		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			796.77000	0.79677	941,460	13.46		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			385.18000	0.38518	298,260	16.89		0.00	0	91
R2035 On 02/02/2023 Bond Future	10.88	Call			811.61000	0.81161	958,400	13.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			5,095.44000	5.09544	4,560,990	13.47		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,092.84000	1.09284	1,277,110	13.66		0.00	0	91
R2035 On 02/02/2023 Bond Future	11.05	Put			4,365.75000	4.36575	3,868,780	13.66		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,111.11000	1.11111	1,297,680	13.67		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			10,618.13000	10.61813	9,960,150	13.30		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			3,495.45000	3.49545	3,894,350	14.90		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,740.04000	1.74004	1,457,700	14.90		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			3,635.41000	3.63541	4,043,100	14.96		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,664.01000	1.66401	1,390,460	14.96		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			8,658.46000	8.65846	9,252,780	16.89		0.00	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
R2035 On 04/05/2023 Bond Future	10.60	Call			1,114.13000	1.11413	1,265,660	14.20		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			7,734.43000	7.73443	7,191,650	14.20		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,145.87000	2.14587	2,395,080	14.40		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			5,147.83000	5.14783	4,702,730	14.40		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			425.38000	0.42538	492,870	14.19		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			11,797.10000	11.79710	11,170,280	14.19		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			901.27000	0.90127	1,028,730	14.20		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			8,630.58000	8.63058	8,063,730	14.20		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			8,548.64000	8.54864	9,086,510	16.94		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			1,202.07000	1.20207	1,045,630	16.94		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,059.09000	2.05909	2,301,270	14.37		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			5,291.87000	5.29187	4,839,740	14.37		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,124.04000	2.12404	2,371,490	14.39		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			5,183.62000	5.18362	4,736,760	14.39		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,167.83000	2.16783	2,418,800	14.41		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			5,112.22000	5.11222	4,668,880	14.41		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			5,852.09000	5.85209	6,306,670	15.92		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			2,066.65000	2.06665	1,826,920	15.92		0.00	0	38
R2035 On 03/08/2023 Bond Future	11.99	Put			3,860.68000	3.86068	3,526,720	14.21		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			4,491.38000	4.49138	4,867,000	14.22		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,837.34000	3.83734	3,504,810	14.22		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,432.07000	4.43207	4,804,840	14.20		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,884.14000	3.88414	3,548,760	14.20		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			4,461.69000	4.46169	4,835,880	14.21		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			2,413.02000	2.41302	2,689,820	11.40		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,638.29000	5.63829	5,192,650	11.40		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			2,434.21000	2.43421	2,712,620	11.40		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,604.01000	5.60401	5,159,980	11.40		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			2,392.26000	2.39226	2,667,440	11.39		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,673.04000	5.67304	5,225,780	11.39		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			9,485.25000	9.48525	8,959,780	11.81		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			1,332.28000	1.33228	1,493,890	11.82		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			9,446.37000	9.44637	8,921,980	11.82		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			1,344.75000	1.34475	1,507,460	11.83		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			9,407.61000	9.40761	8,884,320	11.83		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			1,319.87000	1.31987	1,480,400	11.81		0.00	0	
Total R2035 Option										0.00	0	8,47
Total For R2035										188,216,365.05	2,163	169,66
R2037 On 03/11/2022 Bond Future			11.83000	79.61670	11.83000	79.61670		14.79		0.00	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 02/02/2023 Bond Future			11.63921	78.73514	11.74983	78.10644		16.45	9,290,746.52	118	129,27
R2037 On 04/05/2023 Bond Future			11.75964	80.32558	11.87440	79.68484		16.35	0.00	0	
R2037 On 03/08/2023 Bond Future			11.89001	77.67916	12.00936	77.02563		16.08	0.00	0	
R2037 On 02/11/2023 Bond Future			12.01413	79.25353	12.13808	78.58681		12.90	0.00	0	
R2037 On 01/02/2024 Bond Future			13.74288	68.77854	13.88390	68.14489		13.72	0.00	0	
Total R2037 Future									9,290,746.52	118	129,27
R2037 On 02/02/2023 Bond Future	11.03	Call			848.65000	0.84865	984,550	15.06	0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			5,077.61000	5.07761	4,584,810	15.06	0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			864.21000	0.86421	1,002,060	15.07	0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			5,032.13000	5.03213	4,541,280	15.07	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			880.08000	0.88008	1,019,900	15.08	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			4,987.03000	4.98703	4,498,150	15.08	0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			961.80000	0.96180	1,111,620	15.14	0.00	0	6
R2037 On 02/02/2023 Bond Future	11.10	Put			4,764.88000	4.76488	4,286,000	15.14	0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			3,179.11000	3.17911	3,523,280	16.40	0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,949.82000	1.94982	1,665,290	16.40	0.00	0	6
R2037 On 04/05/2023 Bond Future	11.31	Call			2,156.59000	2.15659	2,379,890	15.50	0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			5,384.56000	5.38456	4,967,120	15.50	0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,178.70000	2.17870	2,403,600	15.51	0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			5,347.77000	5.34777	4,931,930	15.51	0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			1,590.98000	1.59098	1,770,410	15.23	0.00	0	4
R2037 On 04/05/2023 Bond Future	11.03	Put			6,494.01000	6.49401	6,032,700	15.23	0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			3,345.78000	3.34578	3,644,710	16.05	0.00	0	4
R2037 On 04/05/2023 Bond Future	11.78	Put			3,872.28000	3.87228	3,530,470	16.05	0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			10,293.92000	10.29392	10,817,950	18.94	0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			935.83000	0.93583	819,120	18.94	0.00	0	4
R2037 On 04/05/2023 Bond Future	11.30	Call			2,134.61000	2.13461	2,356,310	15.49	0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			5,421.54000	5.42154	5,002,500	15.49	0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,911.85000	3.91185	3,602,490	15.92	0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			4,540.30000	4.54030	4,885,790	15.94	0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,887.92000	3.88792	3,579,880	15.94	0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			4,570.21000	4.57021	4,917,020	15.95	0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,864.12000	3.86412	3,557,400	15.95	0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			4,510.46000	4.51046	4,854,630	15.92	0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			2,514.70000	2.51470	2,770,790	12.31	0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,755.14000	5.75514	5,344,510	12.31	0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			2,536.33000	2.53633	2,793,900	12.31	0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,720.00000	5.72000	5,310,850	12.31	0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			2,558.06000	2.55806	2,817,120	12.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	02/11/2023	Bond Future	11.57	Put		5.68502000	5.68502	5,277,360	12.32	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		9,070.81000	9.07081	8,602,470	13.55	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		1,543.90000	1.54390	1,707,120	13.53	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		9,147.18000	9.14718	8,676,750	13.53	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		1,557.85000	1.55785	1,722,110	13.54	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		9,108.93000	9.10893	8,639,540	13.54	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		1,571.88000	1.57188	1,737,190	13.55	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											9,290,746.52	118	131,74
R2040	On	03/11/2022	Bond Future			11.87000	81.55117	11.87000	81.55117	15.56	0.00	0	
R2040	On	02/02/2023	Bond Future			11.67873	80.57046	11.80479	79.79802	17.34	7,976,475.54	99	119,46
R2040	On	04/05/2023	Bond Future			11.79395	82.19805	11.92463	81.41073	17.24	0.00	0	30
R2040	On	03/08/2023	Bond Future			11.91831	79.33880	12.05412	78.53566	17.00	0.00	0	
R2040	On	02/11/2023	Bond Future			12.03623	80.94679	12.17714	80.12745	13.65	0.00	0	
R2040	On	01/02/2024	Bond Future			13.67640	70.07747	13.83773	69.30221	14.56	0.00	0	
Total R2040 Future											7,976,475.54	99	119,76
R2040	On	02/02/2023	Bond Future	10.18	Call		141.86000	0.14186	176,010	15.79	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		11,069.63000	11.06963	10,331,340	15.79	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		152.66000	0.15266	189,190	15.79	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		10,858.16000	10.85816	10,122,250	15.79	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		693.28000	0.69328	832,080	15.82	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		6,140.80000	6.14080	5,513,490	15.82	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		945.59000	0.94559	1,123,450	15.95	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,419.71000	5.41971	4,825,130	15.95	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		962.81000	0.96281	1,143,150	15.97	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,370.72000	5.37072	4,778,620	15.97	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,322.02000	5.32202	4,732,410	15.98	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		1,108.23000	1.10823	1,308,910	16.07	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put		4,989.41000	4.98941	4,417,650	16.07	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		3,600.23000	3.60023	4,042,990	17.47	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,012.91000	2.01291	1,683,230	17.47	0.00	0	62
R2040	On	02/02/2023	Bond Future	10.96	Call		731.25000	0.73125	876,380	15.82	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.93	Put		6,305.38000	6.30538	5,671,740	15.82	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		4,244.39000	4.24439	4,728,870	17.79	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,665.80000	1.66580	1,377,840	17.79	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		4,361.87000	4.36187	4,853,370	17.85	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,610.43000	1.61043	1,329,490	17.85	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call		980.23000	0.98023	1,163,060	15.98	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,435.78000	1.43578	1,633,040	16.03	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 04/05/2023 Bond Future	10.92	Put			7,818.28000	7.81828	7,228,220	16.03		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,453.18000	2.45318	2,744,030	16.45		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			5,626.20000	5.62620	5,129,730	16.45		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			561.56000	0.56156	652,380	16.01		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			12,243.63000	12.24363	11,547,130	16.01		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,502.45000	2.50245	2,797,290	16.47		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,548.46000	5.54846	5,055,980	16.47		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,627.64000	2.62764	2,932,450	16.52		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			5,357.47000	5.35747	4,874,960	16.52		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,156.12000	1.15612	1,321,970	16.02		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			8,835.43000	8.83543	8,213,960	16.02		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			6,978.48000	6.97848	7,513,960	18.48		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,115.17000	2.11517	1,863,330	18.48		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			9,651.27000	9.65127	10,267,220	19.53		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,303.92000	1.30392	1,132,550	19.53		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			2,477.86000	2.47786	2,770,700	16.46		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			5,587.33000	5.58733	5,092,850	16.46		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			4,114.86000	4.11486	3,747,950	16.95		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			5,053.46000	5.05346	5,491,280	16.96		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			4,089.75000	4.08975	3,724,430	16.96		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			5,085.73000	5.08573	5,525,140	16.97		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			4,064.52000	4.06452	3,700,790	16.97		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			5,021.01000	5.02101	5,457,240	16.95		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,698.09000	2.69809	3,015,950	13.04		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,264.74000	6.26474	5,763,260	13.04		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,721.30000	2.72130	3,041,000	13.04		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,226.14000	6.22614	5,726,500	13.04		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,744.93000	2.74493	3,066,460	13.05		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,188.04000	6.18804	5,690,230	13.05		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			9,509.72000	9.50972	8,949,280	14.40		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			1,766.73000	1.76673	1,978,920	14.38		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			9,590.97000	9.59097	9,027,900	14.38		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			1,782.47000	1.78247	1,995,970	14.39		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			9,550.28000	9.55028	8,988,520	14.39		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			1,798.28000	1.79828	2,013,100	14.40		0.00	0	
Total R2040 Option										0.00	0	5,02
Total For R2040										7,976,475.54	99	124,78
R2044 On 03/11/2022 Bond Future			11.82500	78.61148	11.82500	78.61148		16.41		0.00	0	
R2044 On 02/02/2023 Bond Future			11.64040	77.64626	11.76627	76.85815		18.30		51,246,531.60	660	94,63

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044	On	04/05/2023			11.74764	79.21484	11.87801	78.41145		18.22		0.00	0	
R2044	On	03/08/2023			11.86309	76.42088	11.99841	75.60153		17.98		0.00	0	
R2044	On	02/11/2023			11.97206	77.96983	12.11234	77.13379		14.54		0.00	0	
R2044	On	01/02/2024			13.51693	67.45683	13.67907	66.66681		15.43		0.00	0	
Total R2044 Future											51,246,531.60	660	94.63	
R2044	On	02/02/2023	11.14	Call			1,090.97000	1.09097	1,291,880	16.89		0.00	0	
R2044	On	02/02/2023	11.14	Put			5,150.02000	5.15002	4,562,820	16.89		0.00	0	
R2044	On	02/02/2023	11.15	Call			1,110.21000	1.11021	1,313,790	16.91		0.00	0	
R2044	On	02/02/2023	11.15	Put			5,101.66000	5.10166	4,517,130	16.91		0.00	0	
R2044	On	02/02/2023	11.16	Call			1,129.66000	1.12966	1,335,930	16.92		0.00	0	
R2044	On	02/02/2023	12.00	Put			2,103.86000	2.10386	1,760,880	18.30		0.00	0	4,00
R2044	On	02/02/2023	11.16	Put			5,053.60000	5.05360	4,471,760	16.92		0.00	0	
R2044	On	02/02/2023	11.20	Call			1,209.50000	1.20950	1,426,600	16.98		0.00	0	1,30
R2044	On	02/02/2023	11.20	Put			4,864.36000	4.86436	4,293,350	16.98		0.00	0	
R2044	On	02/02/2023	11.90	Call			3,172.92000	3.17292	3,590,970	18.11		0.00	0	1,30
R2044	On	02/02/2023	11.90	Put			2,350.22000	2.35022	1,980,160	18.11		0.00	0	
R2044	On	02/02/2023	12.00	Call			3,532.10000	3.53210	3,977,230	18.30		0.00	0	
R2044	On	04/05/2023	11.43	Call			2,650.43000	2.65043	2,961,130	17.40		0.00	0	
R2044	On	04/05/2023	11.43	Put			5,471.59000	5.47159	4,978,900	17.40		0.00	0	
R2044	On	04/05/2023	12.25	Call			5,247.55000	5.24755	5,718,700	18.63		0.00	0	
R2044	On	04/05/2023	12.25	Put			3,030.93000	3.03093	2,698,690	18.63		0.00	0	1,50
R2044	On	04/05/2023	11.41	Call			2,598.81000	2.59881	2,905,390	17.38		0.00	0	
R2044	On	04/05/2023	11.41	Put			5,549.96000	5.54996	5,053,150	17.38		0.00	0	
R2044	On	04/05/2023	11.42	Call			2,624.55000	2.62455	2,933,190	17.39		0.00	0	
R2044	On	04/05/2023	11.42	Put			5,510.66000	5.51066	5,015,910	17.39		0.00	0	
R2044	On	04/05/2023	11.75	Call			3,562.75000	3.56275	3,939,110	17.83		0.00	0	
R2044	On	04/05/2023	11.75	Put			4,351.47000	4.35147	3,924,440	17.83		0.00	0	4,10
R2044	On	04/05/2023	12.00	Call			4,372.32000	4.37232	4,797,710	18.22		0.00	0	
R2044	On	04/05/2023	12.00	Put			3,633.22000	3.63322	3,255,220	18.22		0.00	0	4,10
R2044	On	03/08/2023	12.16	Put			4,151.64000	4.15164	3,779,950	17.86		0.00	0	
R2044	On	03/08/2023	12.17	Call			5,143.80000	5.14380	5,593,100	17.87		0.00	0	
R2044	On	03/08/2023	12.17	Put			4,125.83000	4.12583	3,755,780	17.87		0.00	0	
R2044	On	03/08/2023	12.15	Call			5,077.86000	5.07786	5,523,880	17.84		0.00	0	
R2044	On	03/08/2023	12.15	Put			4,177.35000	4.17735	3,804,020	17.84		0.00	0	
R2044	On	03/08/2023	12.16	Call			5,110.92000	5.11092	5,558,580	17.86		0.00	0	
R2044	On	02/11/2023	11.56	Call			2,864.94000	2.86494	3,198,490	13.88		0.00	0	
R2044	On	02/11/2023	11.56	Put			6,248.82000	6.24882	5,746,330	13.88		0.00	0	
R2044	On	02/11/2023	11.57	Call			2,889.17000	2.88917	3,224,590	13.89		0.00	0	
R2044	On	02/11/2023	11.57	Put			6,209.55000	6.20955	5,708,930	13.89		0.00	0	

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 02/11/2023 Bond Future	11.55	Call			2,840.53000	2.84053	3,172,180	13.87		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,288.00000	6.28800	5,783,610	13.87		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			9,362.22000	9.36222	8,800,860	15.17		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			1,937.80000	1.93780	2,167,850	15.18		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			9,321.41000	9.32141	8,761,440	15.18		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			1,954.54000	1.95454	2,185,960	15.20		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			9,280.52000	9.28052	8,721,920	15.20		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			1,920.90000	1.92090	2,149,560	15.17		0.00	0	
Total R2044 Option										0.00	0	16,33
Total For R2044										51,246,531.60	660	110,96
R2048 On 03/11/2022 Bond Future			11.73000	77.65253	11.73000	77.65253		16.99		0.00	0	
R2048 On 02/02/2023 Bond Future			11.53766	81.14682	11.66855	80.30122		17.90		2,840,138.70	35	250,48
R2048 On 04/05/2023 Bond Future			11.63735	78.32349	11.77287	77.46144		18.86		0.00	0	10,94
R2048 On 03/08/2023 Bond Future			11.74545	79.85683	11.88605	78.97755		17.60		0.00	0	
R2048 On 02/11/2023 Bond Future			11.84887	77.05349	11.99460	76.15640		16.53		0.00	0	13,00
R2048 On 01/02/2024 Bond Future			13.33862	70.96612	13.50828	70.11974		15.83		0.00	0	
Total R2048 Future										2,840,138.70	35	274,42
R2048 On 02/02/2023 Bond Future	10.40	Call			310.61000	0.31061	385,570	16.32		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			9,250.54000	9.25054	8,479,900	16.32		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			1,046.87000	1.04687	1,252,350	16.68		0.00	0	2,54
R2048 On 02/02/2023 Bond Future	11.00	Put			5,544.29000	5.54429	4,904,170	16.68		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,164.19000	1.16419	1,386,840	16.76		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			5,239.32000	5.23932	4,616,370	16.76		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			2,929.89000	2.92989	3,349,770	17.81		0.00	0	2,54
R2048 On 02/02/2023 Bond Future	11.70	Put			2,729.14000	2.72914	2,303,420	17.81		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,184.45000	1.18445	1,410,000	16.77		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			5,189.56000	5.18956	4,569,510	16.77		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,205.06000	1.20506	1,433,540	16.78		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			5,140.27000	5.14027	4,523,150	16.78		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			1,246.68000	1.24668	1,481,030	16.81		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			5,042.39000	5.04239	4,431,140	16.81		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			2,742.85000	2.74285	3,083,430	17.92		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			5,490.68000	5.49068	4,969,210	17.92		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			2,689.22000	2.68922	3,025,280	17.90		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			5,571.32000	5.57132	5,045,330	17.90		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			2,715.96000	2.71596	3,054,280	17.91		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			5,530.88000	5.53088	5,007,150	17.91		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			5,495.36000	5.49536	5,987,670	17.75		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,131.28000	4.13128	3,744,310	17.75		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	03/08/2023	Bond Future	12.09	Call		5,426.32000	5.42632	5,915,190	17.73	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,182.27000	4.18227	3,791,860	17.73	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		5,460.80000	5.46080	5,951,400	17.74	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,156.69000	4.15669	3,768,010	17.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		3,453.01000	3.45301	3,830,170	15.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,641.77000	6.64177	6,121,840	15.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		3,400.59000	3.40059	3,773,970	15.79	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,720.64000	6.72064	6,196,930	15.79	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		3,426.60000	3.42660	3,801,870	15.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,680.96000	6.68096	6,159,140	15.80	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		2,303.61000	2.30361	2,566,940	15.73	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		9,608.38000	9.60838	9,025,330	15.73	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		2,267.07000	2.26707	2,527,550	15.71	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		9,690.90000	9.69090	9,105,000	15.71	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		2,285.30000	2.28530	2,547,210	15.72	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		9,649.56000	9.64956	9,065,090	15.72	0.00	0	
Total R2048 Option											0.00	0	5,08
Total For R2048											2,840,138.70	35	279,50
R209	On	03/11/2022	Bond Future			11.69000	64.28110	11.69000	64.28110	15.65	0.00	0	
R209	On	02/02/2023	Bond Future			11.50044	67.06099	11.61067	66.51909	16.54	12,540,405.13	187	24,7
R209	On	04/05/2023	Bond Future			11.60940	65.26153	11.72351	64.70925	17.27	176,206,131.00	2,700	3,7
R209	On	03/08/2023	Bond Future			11.72307	66.57054	11.84133	66.00720	16.11	0.00	0	
R209	On	02/11/2023	Bond Future			11.83954	64.76835	11.96217	64.19361	13.58	0.00	0	
R209	On	01/02/2024	Bond Future			13.45833	59.62911	13.59571	59.08386	13.70	0.00	0	
Total R209 Future											188,746,536.13	2,887	28,4
R209	On	02/02/2023	Bond Future	10.78	Call		594.58000	0.59458	693,710	15.14	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,841.15000	4.84115	4,398,380	15.14	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		606.33000	0.60633	707,020	15.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,799.47000	4.79947	4,358,260	15.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		618.13000	0.61813	720,390	15.16	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		4,757.91000	4.75791	4,318,270	15.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,705.52000	1.70552	1,889,260	16.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,806.33000	4.80633	4,437,790	16.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,723.72000	1.72372	1,908,840	16.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,773.17000	4.77317	4,406,010	16.16	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		5,296.69000	5.29669	5,664,080	18.05	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,709.61000	1.70961	1,524,720	18.05	0.00	0	8,50
R209	On	04/05/2023	Bond Future	10.00	Call		468.84000	0.46884	533,010	16.03	1,599,030.00	3,000	4,00
R209	On	04/05/2023	Bond Future	10.00	Put		9,569.61000	9.56961	9,081,500	16.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	11.00	Call		1,529.11000	1.52911	1,699,030	16.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,146.63000	5.14663	4,764,270	16.05	14,292,810.00	3,000	8,50
R209	On	04/05/2023	Bond Future	11.09	Call		1,687.26000	1.68726	1,869,600	16.14	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,839.50000	4.83950	4,469,560	16.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,841.37000	3.84137	4,135,680	16.03	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,423.51000	3.42351	3,154,480	16.03	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,867.14000	3.86714	4,162,600	16.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,402.39000	3.40239	3,134,510	16.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,892.97000	3.89297	4,189,580	16.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,381.39000	3.38139	3,114,660	16.05	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,043.71000	2.04371	2,258,050	12.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,085.51000	5.08551	4,725,110	12.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,061.87000	2.06187	2,277,510	12.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,054.00000	5.05400	4,694,900	12.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,080.37000	2.08037	2,297,310	12.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,022.88000	5.02288	4,665,080	12.83	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		1,420.70000	1.42070	1,567,290	13.57	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		7,685.46000	7.68546	7,286,800	13.57	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		1,433.41000	1.43341	1,580,920	13.58	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		7,652.53000	7.65253	7,254,790	13.58	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		1,446.18000	1.44618	1,594,610	13.59	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		7,619.72000	7.61972	7,222,900	13.59	0.00	0	
Total R209 Option											15,891,840.00	6,000	21,00
Total For R209											204,638,376.13	8,887	49,40
R210	On	03/11/2022	Bond Future			229.26668	229.26668	229.26668	229.26668		0.00	0	
R210	On	02/02/2023	Bond Future			231.76896	231.76896	233.51594	233.51594		0.00	0	37
R210	On	04/05/2023	Bond Future			233.41821	233.41821	235.20284	235.20284		0.00	0	
R210	On	03/08/2023	Bond Future			238.15293	238.15293	239.97394	239.97394		0.00	0	
R210	On	02/11/2023	Bond Future			239.86333	239.86333	241.72228	241.72228		0.00	0	
R210	On	01/02/2024	Bond Future			221.43386	221.43386	223.10446	223.10446		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37
R213	On	03/11/2022	Bond Future			11.16500	79.13251	11.16500	79.13251	11.32	0.00	0	
R213	On	02/02/2023	Bond Future			11.03529	81.90511	11.14158	81.42811	12.02	982,861.32	12	33,00
R213	On	04/05/2023	Bond Future			11.15798	80.00432	11.26894	79.51835	12.46	0.00	0	
R213	On	03/08/2023	Bond Future			11.29100	81.60893	11.40716	81.11324	11.46	0.00	0	
R213	On	02/11/2023	Bond Future			11.43443	79.70999	11.55617	79.20429	9.38	0.00	0	
R213	On	01/02/2024	Bond Future			13.66683	73.46166	13.80418	72.97722	9.60	0.00	0	
Total R213 Future											982,861.32	12	33,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	02/02/2023	Bond Future	9.16	Call			58.94000	0.05894	69,270	11.86	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put			9,594.27000	9.59427	9,127,600	11.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			323.18000	0.32318	376,720	11.43	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			5,597.35000	5.59735	5,173,890	11.43	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call			455.87000	0.45587	529,280	11.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			4,725.48000	4.72548	4,323,010	11.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			471.24000	0.47124	546,900	11.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			4,685.41000	4.68541	4,284,070	11.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			585.90000	0.58590	676,750	11.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			4,229.08000	4.22908	3,842,930	11.34	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Put			4,765.70000	4.76570	4,362,110	11.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			674.65000	0.67465	776,600	11.38	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put			3,939.95000	3.93995	3,564,900	11.38	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			5,098.41000	5.09841	5,472,500	13.22	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			544.54000	0.54454	441,630	13.22	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call			463.50000	0.46350	538,030	11.31	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,685.93000	1.68593	1,855,710	11.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,037.38000	4.03738	3,721,190	11.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,702.63000	1.70263	1,873,620	11.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			4,008.79000	4.00879	3,693,810	11.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,669.13000	1.66913	1,837,690	11.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			4,065.89000	4.06589	3,748,480	11.91	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			2,802.57000	2.80257	2,573,880	11.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			3,683.07000	3.68307	3,951,070	11.58	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			2,785.09000	2.78509	2,557,400	11.58	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			3,707.82000	3.70782	3,976,830	11.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			2,767.98000	2.76798	2,541,300	11.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			3,658.65000	3.65865	3,925,650	11.57	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			2,006.88000	2.00688	2,211,560	8.93	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			3,880.68000	3.88068	3,579,660	8.93	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			2,024.63000	2.02463	2,230,510	8.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			3,855.81000	3.85581	3,555,990	8.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			2,042.48000	2.04248	2,249,540	8.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			3,831.07000	3.83107	3,532,430	8.94	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			8,535.28000	8.53528	8,134,200	9.38	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			686.48000	0.68648	768,510	9.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			8,600.82000	8.60082	8,198,410	9.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			694.00000	0.69400	776,710	9.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			8,568.11000	8.56811	8,166,380	9.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			701.37000	0.70137	784,730	9.38	0.00	0	

Contract 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 Option												0.00	0	3,25	
Total For R213												982,861.32	12	36,25	
R214	On	03/11/2022	Bond Future			11.74500	62.08522	11.74500	62.08522		17.00		0.00	0	
R214	On	02/02/2023	Bond Future			11.55362	64.87730	11.66890	64.28099		17.95		4,671,165.60	72	71,37
R214	On	04/05/2023	Bond Future			11.65111	62.88686	11.77021	62.27905		18.85		0.00	0	
R214	On	03/08/2023	Bond Future			11.75389	64.14818	11.87713	63.52825		17.60		0.00	0	
R214	On	02/11/2023	Bond Future			11.86103	62.14917	11.98861	61.51662		14.93		0.00	0	
R214	On	01/02/2024	Bond Future			13.33964	57.23391	13.48487	56.63565		15.06		0.00	0	
Total R214 Future												4,671,165.60	72	71,37	
R214	On	02/02/2023	Bond Future	11.07	Call			954.39000	0.95439	1,108,580	16.81		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			4,153.56000	4.15356	3,711,440	16.81		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			970.82000	0.97082	1,127,030	16.82		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			4,114.47000	4.11447	3,674,370	16.82		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			987.32000	0.98732	1,145,550	16.84		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			4,075.51000	4.07551	3,637,430	16.84		0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			1,003.99000	1.00399	1,164,250	16.85		0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put			4,036.80000	4.03680	3,600,750	16.85		0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			2,634.40000	2.63440	2,945,160	18.05		0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put			1,967.13000	1.96713	1,681,580	18.05		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,255.18000	2.25518	2,494,640	17.94		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			4,335.58000	4.33558	3,967,230	17.94		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,277.04000	2.27704	2,518,080	17.95		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			4,304.12000	4.30412	3,937,350	17.95		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,233.27000	2.23327	2,471,150	17.92		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			4,367.06000	4.36706	3,997,130	17.92		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			3,240.64000	3.24064	2,968,980	17.80		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			4,558.90000	4.55890	4,908,380	17.82		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			3,220.65000	3.22065	2,950,200	17.82		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			4,587.41000	4.58741	4,938,090	17.83		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			3,201.00000	3.20100	2,931,750	17.83		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			4,530.66000	4.53066	4,878,930	17.80		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			2,336.97000	2.33697	2,588,360	14.16		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			5,078.93000	5.07893	4,697,770	14.16		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			2,357.24000	2.35724	2,610,080	14.17		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			5,046.55000	5.04655	4,666,840	14.17		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			2,377.60000	2.37760	2,631,900	14.18		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			5,014.32000	5.01432	4,636,070	14.18		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			7,570.01000	7.57001	7,149,930	14.96		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			1,666.34000	1.66634	1,842,420	14.94		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	01/02/2024	Bond Future	12.14	Put			7,637.55000	7.63755	7,215,370	14.94	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			1,680.69000	1.68069	1,857,820	14.95	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			7,603.72000	7.60372	7,182,590	14.95	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			1,695.11000	1.69511	1,873,290	14.96	0.00	0	
Total R214 Option												0.00	0	3,20
Total For R214												4,671,165.60	72	74,57
Total for Bond												580,969,937.25	13,153	1,441,02
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total 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 02/02/2023 GOVI			841.39600	841.39600	835.57800	835.57800				0.00	0	85
GOVI On 04/05/2023 GOVI			858.34900	858.34900	852.43400	852.43400				0.00	0	
GOVI On 03/08/2023 GOVI			875.55900	875.55900	869.52800	869.52800				0.00	0	
GOVI On 02/11/2023 GOVI			893.30700	893.30700	887.15300	887.15300				0.00	0	
GOVI On 01/02/2024 GOVI			826.89500	826.89500	879.99000	879.99000				0.00	0	
Total GOVI Future										0.00	0	85
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			152,420.00000	15.24200	94,240,000			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			152,520.00000	15.25200	94,340,000			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			152,620.00000	15.26200	94,440,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			0.00000	0.00000	54,690,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			4,460.00000	0.44600	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			0.00000	0.00000	54,890,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			4,260.00000	0.42600	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			0.00000	0.00000	54,790,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			4,360.00000	0.43600	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			322,980.00000	32.29800	383,290,000			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			323,180.00000	32.31800	383,490,000			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			323,080.00000	32.30800	383,390,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			13,430.00000	1.34300	74,970,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			13,330.00000	1.33300	74,870,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			13,530.00000	1.35300	75,070,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Put			8,799,800.00000	879.98000	530,850,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			8,799,900.00000	879.99000	530,950,000			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	01/02/2024	GOVI	880.00	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			8,800,000.00000	880.00000	531,050,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	85
Total for GOVI												0.00	0	85
AL37	On	02/02/2023	Index Future			849.30300	849.30300	846.89100	846.89100			0.00	0	
AL37	On	04/05/2023	Index Future			866.41500	866.41500	863.97500	863.97500			0.00	0	
AL37	On	03/08/2023	Index Future			883.78800	883.78800	881.30000	881.30000			0.00	0	
AL37	On	02/11/2023	Index Future			901.70300	901.70300	899.16400	899.16400			0.00	0	
AL37	On	01/02/2024	Index Future			834.66600	834.66600	896.99000	896.99000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			969.51200	969.51200	963.93200	963.93200			0.00	0	
AL7T	On	04/05/2023	Index Future			989.04600	989.04600	983.37700	983.37700			0.00	0	
AL7T	On	03/08/2023	Index Future			1,008.87700	1,008.87700	1,003.09700	1,003.09700			0.00	0	
AL7T	On	02/11/2023	Index Future			1,029.32800	1,029.32800	1,023.43000	1,023.43000			0.00	0	
AL7T	On	01/02/2024	Index Future			952.80300	952.80300	1,016.03000	1,016.03000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			853.54500	853.54500	847.66200	847.66200			0.00	0	10
ALBI	On	04/05/2023	Index Future			870.74300	870.74300	864.76100	864.76100			0.00	0	
ALBI	On	03/08/2023	Index Future			888.20200	888.20200	882.10200	882.10200			0.00	0	
ALBI	On	02/11/2023	Index Future			906.20600	906.20600	899.98300	899.98300			0.00	0	
ALBI	On	01/02/2024	Index Future			838.83500	838.83500	892.74000	892.74000			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	02/02/2023	Index Future			327.40400	327.40400	325.34700	325.34700			13,096,160.00	4	74
IGOV	On	04/05/2023	Index Future			334.08000	334.08000	331.98800	331.98800			0.00	0	
IGOV	On	03/08/2023	Index Future			340.85500	340.85500	338.72200	338.72200			0.00	0	
IGOV	On	02/11/2023	Index Future			347.84000	347.84000	345.66300	345.66300			0.00	0	
IGOV	On	01/02/2024	Index Future			321.68600	321.68600	349.96000	349.96000			0.00	0	
Total IGOV Future												13,096,160.00	4	76
Total For IGOV												13,096,160.00	4	76
Total for Index												13,096,160.00	4	86
JIBAR F	On	16/11/2022	Jibar Future			6.57500	93.42500	6.56000	93.44000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			7.26500	92.73500	7.28500	92.71500			0.00	0	
JIBAR F	On	18/01/2023	Jibar Future			7.30000	92.70000	7.33000	92.67000			0.00	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
JIBAR F On 15/02/2023		Jibar Future	7.71500	92.28500	7.77000	92.23000				0.00	0	
JIBAR F On 15/03/2023		Jibar Future	7.77000	92.23000	7.83000	92.17000				0.00	0	
JIBAR F On 19/04/2023		Jibar Future	7.86000	92.14000	7.94000	92.06000				0.00	0	
JIBAR F On 21/06/2023		Jibar Future	7.95500	92.04500	8.07500	91.92500				0.00	0	
JIBAR F On 20/09/2023		Jibar Future	8.04000	91.96000	8.18500	91.81500				0.00	0	7
JIBAR F On 20/12/2023		Jibar Future	8.10500	91.89500	8.23500	91.76500				0.00	0	27
JIBAR F On 20/03/2024		Jibar Future	8.12000	91.88000	8.26000	91.74000				0.00	0	
JIBAR F On 19/06/2024		Jibar Future	8.11000	91.89000	8.24000	91.76000				0.00	0	
JIBAR F On 18/09/2024		Jibar Future	8.09500	91.90500	8.23000	91.77000				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 :										594,066,097.25	13,157	1,443,16
ABCPI3 On 07/12/2023		Spot Bond	5.49300	326.82906	5.49300	326.76013				0.00	0	721,080,00
Total ABCPI3 SPOT										0.00	0	721,080,00
Total For ABCPI3										0.00	0	721,080,00
ABF001 On 13/09/2026		Spot Bond			0.00000	101.08576				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.96179				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	10.06000	102.25968	10.06000	102.23226				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	12.20000	88.35367	12.20000	88.32508				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.47196				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	101.03995				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN10 On 11/11/2022		Spot Bond			0.00000	99.96561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.68365				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.65843				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.83013				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.51214				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.00905				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.67090				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.16130				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.27328				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.17688				0.00	100,000,000	100,000,000
Total ABFN32 SPOT										0.00	100,000,000	100,000,000
Total For ABFN32										0.00	100,000,000	100,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.42664				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.56817				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	

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 07/02/2026 Spot Bond					0.00000	100.62641				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.03730				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.14234				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.06862				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.67748				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.54376				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.55078				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.95432				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.43616				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.40375				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.76731				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.67409				0.00	0	
Total ABFN50 SPOT										0.00	0	

Contract 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 ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.74948				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.72990				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	99.90054				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	99.89803				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	99.89601				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			830,000,000,000,000.00	68,300,000,000	68,300,000,000	
Total ABFN56 SPOT									10,000,000,000,000.00	68,300,000,000	68,300,000,000	
Total For ABFN56									10,000,000,000,000.00	68,300,000,000	68,300,000,000	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.02272				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.04471				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.94723				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.98365				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.24023				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.46596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABJ03 SPOT									0.00	0	
Total For ABJ03									0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.99327			0.00	0	400,000,00
Total ABJ04 SPOT									0.00	0	400,000,00
Total For ABJ04									0.00	0	400,000,00
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.03775			0.00	0	
Total ABJ05 SPOT									0.00	0	
Total For ABJ05									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.90000	7.90000	7.90000	156.71778			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	53.78846	100.00000	53.66474			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	164.43322			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.72000	3.72000	3.72000	220.70767			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	241.11902			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.83500	8.83500	8.83500	101.15710			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.97500	8.97500	8.97500	109.17644			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.36500	99.97983	7.36500	99.95966		2,946,000,000,000.00	400,000,000	100,000,00	
Total ABS15 SPOT								2,946,000,000,000.00	400,000,000	100,000,00	
Total For ABS15								2,946,000,000,000.00	400,000,000	100,000,00	
ABS16 On 11/11/2025 Spot Bond			9.22000	102.99429	9.22000	102.96907		0.00	0		
Total ABS16 SPOT								0.00	0		
Total For ABS16								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			9.38500	104.87283	9.38500	104.84670				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.80500	102.89649	7.80500	102.87473				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.55000	99.07425	9.55000	99.04872				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.13638	100.00000	14.10474				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			5.19500	327.81143	5.19500	327.74486				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.85000	11.85000	11.85000	102.23152				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.11544				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.08832				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.10908				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.10908				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	200.47919				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	204.26196				0.00	0	
Total ACL204 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.04253				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.46593				0.00	0	100,000,00
Total AECI02 SPOT										0.00	0	100,000,00
Total For AECI02										0.00	0	100,000,00
AECI03 On 21/11/2022 Spot Bond					0.00000	101.55748				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.76850				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.53412				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.75393				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.32984				0.00	0	840,000,00
Total AGL03 SPOT										0.00	0	840,000,00
Total For AGL03										0.00	0	840,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.31146				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.39859				0.00	535,400,000	992,700,00
Total AGT01 SPOT										0.00	535,400,000	992,700,00
Total For AGT01										0.00	535,400,000	992,700,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.85678				0.00	0	400,000,00
Total AGT02 SPOT										0.00	0	400,000,00
Total For AGT02										0.00	0	400,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	105.08312				0.00	8,000,000	1,900,000,00

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 AGT03 SPOT										0.00	8,000,000	1,900,000,00
Total For AGT03										0.00	8,000,000	1,900,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.40477				0.00	870,000,000	6,335,000,00
Total AGT04 SPOT										0.00	870,000,000	6,335,000,00
Total For AGT04										0.00	870,000,000	6,335,000,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.47297				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.48465				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.27500	97.66133	9.27500	97.63727				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.50241				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.56155				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.63530				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.44182				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.59334				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.36000	102.51224	9.36000	102.48676				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.70502				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	101.65813				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.74450				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.64305				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	102.08269				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.51966				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.65801				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.74436				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.34849				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.69297				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.76585				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.70118				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.66880				0.00	0	
Total AHF7B2 SPOT										0.00	0	

Contract 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 AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.78752				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.74651				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.93240				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.41316				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.22500	101.91293	8.22500	101.89082				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			10.07500	102.97851	10.07500	102.95100				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.06500	90.03023	13.06500	89.99927				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.90000	197.45315	5.90000	197.40918				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.03483				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.36404				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.19254				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.05056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.87194				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.25000	256.58176	5.25000	256.52929				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.86000	221.82411	5.86000	221.77515				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.59000	211.47934	4.59000	211.43966				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.36900	115.95009	5.36900	115.92609				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.21490				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.17702				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.97837				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.86815				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.68403				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.65381				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 13/09/2025 Spot Bond					0.00000	101.19996				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.02521				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	101.03438				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.76668				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.99500	4.99500	4.99500	112.84592				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.33000	5.33000	5.33000	105.72974				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.12260				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.24694				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.55395				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.47900	114.44055	5.47900	114.41653				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.04791				0.00	0	
Total ASN341 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.60269				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.16758				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.01395				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.01395				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.47489				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.33152				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.15089				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.59728				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.05069				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.10839				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.10839				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.23243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.32875				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.55008				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.02043				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.00032				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.13606				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	101.29649				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	104.10051				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.92557				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.94757				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 20/03/2023 Spot Bond					0.00000	101.39446				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 21/12/2026 Spot Bond					0.00000	101.06216				0.00	0	100,000,00
Total ASN459 SPOT										0.00	0	100,000,00
Total For ASN459										0.00	0	100,000,00
ASN46(On 17/07/2023 Spot Bond					0.00000	100.48986				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.49297				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.82000	9.82000	9.82000	102.41063				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.31500	11.31500	11.31500	101.41979				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.19084				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.21206				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.65509				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.28940				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	111.93500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			11.10000	11.10000	11.10000	101.08764				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.60646				0.00	0	
Total ASN489 SPOT										0.00	0	

Contract 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 ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.02042				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.02042				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.01373				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.67000	98.02737	10.67000	97.99953				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.85000	97.61967	9.85000	97.59403				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.40000	96.53782	10.40000	96.51108				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.40000	96.53782	10.40000	96.51108				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.97500	102.69309	8.97500	102.66860				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.92500	103.21803	10.92500	103.18820				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.87500	103.20459	10.87500	103.17490				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.37500	103.01768	10.37500	102.98936				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.37500	103.01768	10.37500	102.98936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.91571				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.20610				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	99.94878				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			11.01000	102.62533	11.01000	102.59545				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			11.10000	101.25115	11.10000	102.13472				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.96000	102.43179	10.96000	102.40210				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	101.37057				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.37337				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.35493				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	101.06987				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.97325				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58(On 13/02/2023 Spot Bond					0.00000	101.13305				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	99.90293				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	94.90845				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.64500	102.39136	9.64500	102.36489				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.65578				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.52400				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.33119				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.35967				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	101.76314				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.27462				0.00	0	100,000,00
Total ASN607 SPOT										0.00	0	100,000,00
Total For ASN607										0.00	0	100,000,00
ASN61(On 31/01/2030 Spot Bond					0.00000	100.23614				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2023 Spot Bond					0.00000	101.11966				0.00	0	
Total ASN611 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	92.88644				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.04753				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.86660				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.94703				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.00364				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.77881				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.87868				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.12257				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.21172				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.50909				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.04607				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.30303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.67618				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.05493				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.53967				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	99.71618				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.93158				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.98616				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.16972				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.21037				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	101.78392				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	94.54276				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684 On 31/03/2032 Spot Bond					0.00000	101.05061				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	100.20429				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.22754				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.53316				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.22726				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.07480				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.08158				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.43318				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.99982				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.90701				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.70003				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.06573				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.45131				0.00	0	
Total ASN716 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	100.85139				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	101.23204				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	101.42055				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.22199				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	101.64654				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.06271				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.04088				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	101.05445				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	96.29988				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	100.21325				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.28266				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN770 On 21/12/2026 Spot Bond					0.00000	101.22293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.10384	10.10384	10.10384	105.32939				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.45147				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.42000	10.42000	10.42000	102.52023				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.23375				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.21208				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.21235				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.20938				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.94109				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.87978				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.86466				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.64368				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	101.12631				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	91.48094				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.67291				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.78318				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.78156				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.67489				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.60133				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.60133				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.23385				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.09696				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.42275				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.42019				0.00	0	
Total ASN839 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.42019				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.37015				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	101.06798				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	100.23155				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.23034				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.04098				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	101.06827				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.64662				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.51664				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.21210				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	102.92701				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86(On 31/07/2026 Spot Bond					0.00000	102.48874				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	101.25426				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	101.25426				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86(On 09/06/2023 Spot Bond					0.00000	101.07988				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.13782				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.13782				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	101.03564				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	100.98771				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 20/06/2027 Spot Bond					0.00000	101.21730				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.20375				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.18608				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.31650				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.51879				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.03319				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.20741				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.55000	106.32658	11.55000	103.21284				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.19019				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.20008				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.02731				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.51739				0.00	0	
Total ASN913 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.38373				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.31078				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.28131				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.21145				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.23192				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.23798				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.25723				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.14316				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.08983				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.93112				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	100.67805				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.40498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.78215				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.22101				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.60425				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
ASN94: On 20/12/2027 Spot Bond					0.00000	100.53163				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.48864				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.41820				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.31749				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.94431				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	100.14789				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.13559				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.39792				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW29 On 22/02/2023 Spot Bond					0.00000	101.89815				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.56000	99.23091	7.56000	99.21068				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.58342				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.44339				0.00	0	200,000,00
Total BAW36 SPOT										0.00	0	200,000,00
Total For BAW36										0.00	0	200,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.60266				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.91596				0.00	500,000,000	600,000,00
Total BAW38 SPOT										0.00	500,000,000	600,000,00
Total For BAW38										0.00	500,000,000	600,000,00
BAWGL On 22/08/2025 Spot Bond					0.00000	101.53097				0.00	400,000,000	100,000,00
Total BAWGL1 SPOT										0.00	400,000,000	100,000,00
Total For BAWGL1										0.00	400,000,000	100,000,00
BAWGL On 22/08/2027 Spot Bond					0.00000	101.75962				0.00	0	320,000,00
Total BAWGL2 SPOT										0.00	0	320,000,00
Total For BAWGL2										0.00	0	320,000,00
BAYA72 On 31/03/2026 Spot Bond			12.30000	12.30000	12.30000	100.98279				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.40968				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.28143				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.54551				0.00	0	
Total BAYA79 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.48009				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	101.40056				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.25090				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2023 Spot Bond					0.00000	101.22436				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	101.37770				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	103.66519				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8 On 30/06/2024 Spot Bond					0.00000	99.34875				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	101.35675				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	101.17108				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.19753				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.17057				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	102.03619				0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA94 SPOT										0.00	0	20,000,00
Total For BAYA94										0.00	0	20,000,00
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.15994				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.31826				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.25204				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.25114				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.21372				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.38560				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.58556				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.41286				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/06/2023 Spot Bond					0.00000	101.80294				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.38598				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.37546				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB21 On 30/09/2023 Spot Bond					0.00000	101.38560				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	101.38598				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.40500	9.40500	9.40500	95.10557				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.04819				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.47309				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.30722				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.34038				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.10206				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.22389				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.95265				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.22946				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.83522				0.00	0	
Total BGL17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.20796				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.29205				0.00	100,000,000	100,000,00
Total BID10 SPOT										0.00	100,000,000	100,000,00
Total For BID10										0.00	100,000,000	100,000,00
BID11 On 15/11/2023 Spot Bond			8.26500	101.14522	8.26500	101.12296				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.48695				0.00	400,000,000	100,000,00
Total BID13 SPOT										0.00	400,000,000	100,000,00
Total For BID13										0.00	400,000,000	100,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.61058				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.92745				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.95014				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.22672				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.69706				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.21200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	91.62000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.88900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	44.34300				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	99.98121				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.86583				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.76871				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.75234				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.49822				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.84395				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.74225				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.13480				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.67045				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3 On 10/05/2023 Spot Bond					0.00000	100.10932				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	99.98511				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	99.95679				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.95296				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.35829				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.06096				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	99.96545				0.00	1,000,000,000	500,000,00
Total CBL30 SPOT										0.00	1,000,000,000	500,000,00
Total For CBL30										0.00	1,000,000,000	500,000,00
CCT01 On 23/06/2023 Spot Bond			8.90000	106.94215	8.90000	106.91671				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.20000	108.26584	9.20000	108.23924				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.75000	104.59187	9.75000	104.56436				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.79000	10.79000	10.79000	100.91170				0.00	0	
Total CCT04 SPOT										0.00	0	

Contract 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 CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.18162				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.88314				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.99083				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.45836				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.47956				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.17261				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.27790	4.77000	101.96300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.76200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.06616				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.28000	103.04957	9.28000	103.02375				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	107.16853	8.70700	105.29500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.05480				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 20/03/2024 Spot Bond					0.00000	103.92208				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			11.39000	100.42609	11.39000	100.39537				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	111.22369	6.50000	103.61500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	102.72100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 14/11/2022 Spot Bond					0.00000	99.88682				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.88749				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			6.33000	155.31479	6.33000	155.27871				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.44000	148.60610	8.44000	148.56336				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond					0.00000	99.69834				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 04/09/2024 Spot Bond			8.92500	103.71835	8.92500	103.69334				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN497 On 04/09/2024 Spot Bond					0.00000	102.77186				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.72069				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.35919				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.20038				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.86942				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	101.16037				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond			10.43500	99.79936	10.43500	102.71394				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.70520				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.18478				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.47483				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	101.15308				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.57897				0.00	0	
Total CLN525 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.42857				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.41417				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.71392				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.18478				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.10235				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.52040				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.63000	102.56292	10.63000	102.53405				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.10266				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.33468				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.59746				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	148.23800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.70176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.10000	101.92881	10.10000	101.90152				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.15000	100.98052	10.15000	100.95291				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.24000	99.74360	10.24000	99.71653				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.29000	10.29000	10.29000	310.88815				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	99.86148				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.89025				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.64545				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.64382				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	137.73900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56 On 11/02/2026 Spot Bond					0.00000	99.95463				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.60000	98.83757	10.60000	98.81074				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.10000	100.09841	10.10000	100.07161				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.25552				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.66901				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	101.93114				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	101.36563				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	99.95654				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			10.33000	99.06219	10.33000	99.03507				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	99.88624				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	99.95637				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.13073				0.00	0	
Total CLN575 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.18362				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.50535				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.89370				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	99.97801				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.26413				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.51002				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	101.70246				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.47718				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	104.67136				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	101.04676				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	103.08683				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59: On 05/12/2026 Spot Bond					0.00000	102.94262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.75000	154.58027	4.75000	124.13204				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.94461				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.09415				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.62443				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.57000	9.57000	9.57000	103.45449				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.85865				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.12166				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.04676				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.04676				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.75900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.15500	9.15500	9.15500	101.61123				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	100.04133				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.23317				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.26326				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.54173				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.64540				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.73000	100.09714	9.73000	100.07162				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.35230				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.39604				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.29645				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.64609				0.00	0	
Total CLN614 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
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	102.61486				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.19425				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.45426				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.26189				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.70950				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	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.33872				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.57500	102.87735	7.57500	102.85634				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.91441				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.70490				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.12000	60.39620	13.12000	79.65293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.56932				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.80000	99.06512	10.80000	99.03682				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.90769				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.58535				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.82512				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	99.99966				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.38031				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.59318				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.90096				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	102.02232				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.03542				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64: On 17/10/2023 Spot Bond					0.00000	100.49715				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	101.59965				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.03146				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	100.37883				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.03285				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	102.02005				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	101.45536				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.90096				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/11/2022 Spot Bond					0.00000	101.60945				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.90096				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	200,000,000	100,000,000
Total CLN655 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For CLN655										0.00	200,000,000	100,000,000
CLN655 On 20/06/2025 Spot Bond					0.00000	101.20396				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.12086				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.51130				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.85000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	118.61800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	144.18600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.65751				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.97110				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.19673				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.07869				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.36404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	101.55539				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	102.05783				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67(On 31/01/2025 Spot Bond			5.27094	158.82434	5.27094	128.99947				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.27094	158.82434	5.27094	129.00031				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	102.09143				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	102.18105				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 21/12/2026 Spot Bond					0.00000	101.02093				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	101.49794				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.97173				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68(On 07/12/2023 Spot Bond					0.00000	101.21922				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68(On 21/06/2023 Spot Bond					0.00000	100.98651				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	101.00781				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.06921				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.15387				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.15364				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.40348				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.01046				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.04109				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	102.22960				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.38741				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.88247				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.26975				0.00	0	100,000,00
Total CLN699 SPOT										0.00	0	100,000,00
Total For CLN699										0.00	0	100,000,00
CLN700 On 28/02/2023 Spot Bond					0.00000	101.33576				0.00	0	
Total CLN700 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	99.95969				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	85.75787				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.18901				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	86.94699				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	102.22585				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.78987				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.02211				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.34262				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.58448				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.05763				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	99.90025				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.02743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.02743				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.02743				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.38573				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.06632				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.38723				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.70825				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.28964				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.41538				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.96227				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.96227				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.96227				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	100.97557				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.97557				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.97557				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	84.90286				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	85.93604				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	86.57145				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.04085				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.08212				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.69069				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.41681				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.68449				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	107.40500				0.00	0	
Total CLN739 SPOT										0.00	0	

Contract 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 CLN739										0.00	0	
CLN74 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.40887				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.87855				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.09703				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	103.05068				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 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	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.47372				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.70819				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	101.04103				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.23134				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 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	
CLN75 On 11/09/2026 Spot Bond					0.00000	101.14528				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.81361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.01432				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.44036				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.05247				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.01137				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.27722				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76: On 12/02/2025 Spot Bond					0.00000	100.02850				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	100.36948				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76: On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.11623				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.01432				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76: On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	101.16993				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	105.65752				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond					0.00000	97.79087				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.77120				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.26323				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.63372				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.23785				0.00	0	
Total CLN774 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.37000	7.37000	7.37000	120.77756				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.55120				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.81824				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.20847				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.20968				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	102.33900				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.23249				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.21568				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.21833				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.03563				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.93444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.03563				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.88836				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.72103				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.23265				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	100.23265				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.21913				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.23265				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.03570				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.23265				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.23280				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	100.23355				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.23355				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.65608				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.66794				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	100.21040				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.51153				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.23489				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.66576				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.21809				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.96771				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.40500	95.12959	9.40500	95.10557				0.00	0	
Total CLN81 SPOT										0.00	0	

Contract 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 CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.97424				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.47289				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.23265				0.00	0	340,000,00
Total CLN815 SPOT										0.00	0	340,000,00
Total For CLN815										0.00	0	340,000,00
CLN816 On 31/07/2025 Spot Bond					0.00000	100.23287				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.23489				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.20850				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.23265				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.23287				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.03570				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	100.23287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.23287				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.23255				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.23287				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.59679				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.23265				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	102.45982				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.31639				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.23255				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.78500	9.78500	9.78500	99.53992				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.64647				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.64662				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	101.64663				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.64653				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.03570				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.03148				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.98156				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	94.41200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	93.84600				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	93.32200				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.27056				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.93001				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.94097				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.03570				0.00	0	
Total CLN847 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	101.03570				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	101.03534				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	100.24854				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	101.26105				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.04098				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	101.09798				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.18341				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.21053				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	101.23990				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	100.08599				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85 On 28/02/2024 Spot Bond				100.00000	0.00000	84.39876				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	100.23287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.10883				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.02741				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.25922				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	107.33910				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	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.25785				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.25618				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.20384				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.20611				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.20490				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87: On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.76234				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	101.64647				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87: On 20/06/2027 Spot Bond					0.00000	101.06134				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.29066				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.29066				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87: On 24/04/2023 Spot Bond					0.00000	100.31739				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87: On 31/01/2030 Spot Bond					0.00000	100.20321				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87: On 02/04/2026 Spot Bond					0.00000	100.85865				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88: On 02/04/2026 Spot Bond					0.00000	100.85365				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88: On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.40144				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88: On 31/01/2030 Spot Bond					0.00000	100.20249				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.16317				0.00	0	
Total CLN883 SPOT										0.00	0	

Contract 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 CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.95186				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	82.95186				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	82.77244				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	82.92191				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.37500	5.37500	5.37500	123.73978				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	101.07897				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.99653				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.23287				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.89654				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.94410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.88411				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.75039				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	65.16010				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	64.66728				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.88500	11.88500	11.88500	105.47044				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	100.35757				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.18500	11.18500	11.18500	101.58671				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.20897				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.16297				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.15246				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ05 On 05/06/2023 Spot Bond			9.89500	106.49816	9.89500	106.47006				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.39000	104.57310	11.39000	104.54146				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.98500	103.12639	10.98500	103.09626				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.36000	100.83158	9.36000	100.80665				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.16000	89.85364	13.16000	89.82218				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.75000	94.89850	11.75000	94.86891				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.57383				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.68833				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.50000	10.50000	10.50000	104.80915				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.49648				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.86303				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.07215				0.00	0	320,000.00
Total DSY06 SPOT										0.00	0	320,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For DSY06										0.00	0	320,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.61477				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.93304				0.00	200,000,000	200,000,00
Total DTF001 SPOT										0.00	200,000,000	200,000,00
Total For DTF001										0.00	200,000,000	200,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	100.87262				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.97520				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.99945				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.87500	102.58743	7.87500	102.56582				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	80.85443	100.00000	80.68421				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	80.85443	100.00000	80.68421				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.46500	102.44784	9.46500	102.42210				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	102.18343	9.69000	102.15716				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.18343	9.69000	102.15716				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.70000	98.24738	10.70000	98.21956				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.88500	94.53104	11.88500	94.50139				0.00	0	240,000,00
Total DV29 SPOT										0.00	0	240,000,00

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 DV29										0.00	0	240,000,00
DV29/R On 18/02/2029 Spot Bond			10.10000	102.27459	10.10000	102.24721				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.27459	10.10000	102.24721				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	99.45486				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.01913				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.58242				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.90898				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.16769				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.24496				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.68652				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
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.19055				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.61023				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.19741				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB31 On 21/08/2023 Spot Bond					0.00000	102.57832				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.23956				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.88053				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.25747				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.83500	102.92658	8.83500	102.90200				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.51000	117.23949	5.51000	117.21451				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.36900	103.20329	5.36900	103.18192				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	148.62446	2.25000	148.60606				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.98000	160.29565	3.98000	160.26810				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.94500	146.51123	3.94500	146.48645				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.95000	143.07547	3.95000	143.05126				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.33000	120.58474	5.33000	120.55983				0.00	0	
Total EL31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.33900	105.74024	5.33900	105.71844				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	148.62446	2.25000	148.60606				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	167.92213				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.19506				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	154.63119				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	128.39787				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	127.51451				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	124.17415				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.43522				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	111.04220				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.80262				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.35907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	93.00272				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	100.10555				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	102.92395				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	104.78837				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	101.15843				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.81000	99.14583	10.81000	99.11699				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.88500	12.88500	12.88500	91.83274				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.93500	12.93500	12.93500	94.81115				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			10.90000	10.90000	10.90000	103.04717				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.90000	10.90000	10.90000	102.67613				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.86000	12.86000	12.86000	98.38043				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			12.13000	12.13000	12.13000	100.06657				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.36000	15.36000	15.36000	93.72518				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.67165				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.22778				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.13221				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.42948				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.52006				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.28771				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.11202				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.14097				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.97960				0.00	0	
Total EPFC50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EPFC50									0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.04354			0.00	0	
Total EPFC51 SPOT									0.00	0	
Total For EPFC51									0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.73665			0.00	0	
Total EQT003 SPOT									0.00	0	
Total For EQT003									0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.76442			0.00	0	
Total EQT004 SPOT									0.00	0	
Total For EQT004									0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	102.13270			0.00	0	120,000,00
Total EQT005 SPOT									0.00	0	120,000,00
Total For EQT005									0.00	0	120,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.20603			0.00	0	
Total EQT006 SPOT									0.00	0	
Total For EQT006									0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.95139			0.00	0	
Total EQT007 SPOT									0.00	0	
Total For EQT007									0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.66394			0.00	0	
Total EQT008 SPOT									0.00	0	
Total For EQT008									0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	99.96051			0.00	0	
Total EQT009 SPOT									0.00	0	
Total For EQT009									0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.07903			0.00	0	
Total EQT010 SPOT									0.00	0	
Total For EQT010									0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	99.82464			0.00	0	
Total ERS3B8 SPOT									0.00	0	
Total For ERS3B8									0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	99.81838			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	99.82141			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	99.81517			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.82169			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	99.82895			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	99.82267			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.52500	103.38018	7.52500	103.35921			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	102.85829	10.00000	102.83070			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.82000	95.25517	9.82000	95.23009		17,268,715,500,000.00	1,758,525,000	3,358,699,10	
Total ES26 SPOT								17,268,715,500,000.00	1,758,525,000	3,358,699,10	
Total For ES26								17,268,715,500,000.00	1,758,525,000	3,358,699,10	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.82840	7.85000	100.80707			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.31500	72.73505	12.42000	72.22121		3,136,221,642,000.00	254,666,800	1,449,388,20	
Total ES33 SPOT								3,136,221,642,000.00	254,666,800	1,449,388,20	
Total For ES33								3,136,221,642,000.00	254,666,800	1,449,388,20	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.14550	7.50000	101.12494			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.49500	71.41517	12.60500	70.79240		32,652,373,824,000.00	2,613,235,200	1,544,963,00	
Total ES42 SPOT								32,652,373,824,000.00	2,613,235,200	1,544,963,00	
Total For ES42								32,652,373,824,000.00	2,613,235,200	1,544,963,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	100.36657	8.50000	100.34363				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.85000	11.85000	11.85000	101.55518				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.36000	14.36000	14.36000	96.75259				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.23777				0.00	136,400,000	54,100,000
Total EXX05 SPOT										0.00	136,400,000	54,100,000
Total For EXX05										0.00	136,400,000	54,100,000
FIFB14 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.59326				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.86885				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.20603				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.40266				0.00	0	100,000,000
Total FIFB19 SPOT										0.00	0	100,000,000
Total For FIFB19										0.00	0	100,000,000
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.36172				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.04624				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.61270				0.00	0	
Total FIFG03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIG03										0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	101.69915				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	101.72077				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.80575				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.24158				0.00	5,000,000,000	8,930,000,000
Total FRB24 SPOT										0.00	5,000,000,000	8,930,000,000
Total For FRB24										0.00	5,000,000,000	8,930,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.94757				0.00	0	4,799,000,000
Total FRB25 SPOT										0.00	0	4,799,000,000
Total For FRB25										0.00	0	4,799,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.54145				0.00	0	2,000,000,000
Total FRB26 SPOT										0.00	0	2,000,000,000
Total For FRB26										0.00	0	2,000,000,000
FRB27 On 03/06/2026 Spot Bond			9.48000	106.54670	9.48000	106.51973				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.73248				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.99116				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.40000	96.89494	9.40000	96.87050				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.32211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.97968				0.00	0	200,000,00
Total FRB32 SPOT										0.00	0	200,000,00
Total For FRB32										0.00	0	200,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	100.99666				0.00	0	380,000,00
Total FRB33 SPOT										0.00	0	380,000,00
Total For FRB33										0.00	0	380,000,00
FRBI23 On 07/12/2023 Spot Bond			5.16500	327.91055	5.16500	327.84427				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.65500	3.65500	3.65500	164.34542				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.64000	221.61889	3.64000	221.58297				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.94000	4.94000	4.94000	113.20965				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.21500	5.21500	5.21500	234.55502				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.51000	97.33350	5.51000	97.31283				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.48000	98.81937	5.48000	98.79863				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			8.98944	8.98944	8.98944	84.30352				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			9.04588	9.04588	9.04588	83.36217				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC16: On 31/01/2025 Spot Bond			4.93000	4.93000	4.93000	159.94391				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	101.83838				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.65394				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.30024				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.00900	10.00900	10.00900	102.48747				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.60406				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.12264				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.94500	6.94500	6.94500	122.08472				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	99.94574				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.01487				0.00	0	
Total FRC285 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			6.77500	6.77500	6.77500	119.89475				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.00994				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	101.81961				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.84315				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.52108				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	100.97153				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.35523				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.68496				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.50361				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.45184				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.53637				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.99358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.10621				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.19041				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	99.29817				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.18716				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.21290				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.09536				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.19012				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.30529				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	101.11549				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	100.81859				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 20/12/2022 Spot Bond					0.00000	101.26831				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32(On 27/12/2022 Spot Bond					0.00000	101.43157				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	100.04167				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.85619				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	101.17515				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.46530				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.83143				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.36377				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.01428				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.26042				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.69893				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.46045				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.25787				0.00	0	
Total FRC349 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.28504				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.55141				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.38334				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.40549				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	100.30198				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.27928				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.28006				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	102.05833				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.32129				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.21635				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.90808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.06978				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.18726				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.54574				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	91.25579				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.63917				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.97579				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.13864				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.36754				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.36633				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.63685				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.50268				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/06/2026 Spot Bond					0.00000	88.21051				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	88.04766				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	101.02329				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	101.26876				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	101.12911				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.67663				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.67663				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.65365				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.65365				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	101.59492				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38(On 30/04/2027 Spot Bond					0.00000	100.23292				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	100.37722				0.00	0	
Total FRC390 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.93274				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	99.95136				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.12209				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.23288				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.43096				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.67000	14.67000	14.67000	98.52717				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.45551				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.48586				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.54654				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.22500	11.22500	11.22500	100.81715				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.48806				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.50600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			13.37000	13.37000	13.37000	104.99306				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.22000	11.22000	11.22000	102.97965				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.93681				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.68982				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.38352				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.56000	11.56000	11.56000	100.43983				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.23292				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.24968				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.81742				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.25842				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.76744				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2025 Spot Bond					0.00000	101.74238				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	96.72578				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.24966				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.80988				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.25655				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.23292				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.26105				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.28426				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.28426				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.68517				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.23281				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.03756				0.00	0	
Total FRC426 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.09158				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	101.15260				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.23299				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.24875				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.78767				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.23285				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.76381				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.86596				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.46935				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.14065				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			10.11000	10.11000	10.11000	102.15950				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.87164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.88463				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC440 On 31/07/2025 Spot Bond					0.00000	100.25087				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.40456				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC442 On 31/08/2027 Spot Bond					0.00000	100.40456				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC443 On 20/12/2027 Spot Bond					0.00000	100.51736				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC444 On 23/09/2026 Spot Bond					0.00000	100.43277				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC445 On 28/10/2023 Spot Bond					0.00000	100.28046				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC446 On 31/08/2027 Spot Bond					0.00000	100.17394				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.82500	110.64912	4.82500	110.62757				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.21900	118.04714	5.21900	118.02316				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.57849				0.00	0	520,000.00
Total FRJ23 SPOT										0.00	0	520,000.00
Total For FRJ23										0.00	0	520,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.26663				0.00	100,000,000	50,000,00
Total FRJ24 SPOT										0.00	100,000,000	50,000,00
Total For FRJ24										0.00	100,000,000	50,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.13495				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.34476				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.49106				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.83294				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.58259				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.52716				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.37821				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.93709				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.81800	4.81800	4.81800	104.47450				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.18900	5.18900	5.18900	118.44799		462,339,900,000.00		89,100,000	89,100,00	
Total FRS101 SPOT								462,339,900,000.00		89,100,000	89,100,00	
Total For FRS101								462,339,900,000.00		89,100,000	89,100,00	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.06642				0.00	0	
Total FRS103 SPOT										0.00	0	

Contract 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 FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.32900	116.50493	5.32900	116.48093				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.23000	234.29566	5.23000	234.24787				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.46900	114.57681	5.46900	114.55278				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	234.24787				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			4.83000	160.31467	4.83000	160.28378				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	114.28727	3.70500	114.26867				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.26900	117.34312	5.26900	117.31913				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.35000	231.85600	5.35000	231.80795				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.40000	230.84854	5.40000	230.80040				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.01000	163.13279	4.01000	163.10490				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.43000	230.24660	5.43000	230.19841				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.46900	114.57681	5.46900	114.55278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.08000	216.85506	4.08000	216.81737				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.21900	104.87678	6.21900	104.85271				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.29000	214.62280	4.29000	214.58428				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.35000	213.98986	4.35000	213.95109				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.94000	220.29865	5.94000	220.24954				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.16900	105.49184	6.16900	105.46777				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.46900	5.46900	5.46900	114.55278				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.44900	114.84990	5.44900	114.82589				0.00	0	70,000,00
Total FRS136 SPOT										0.00	0	70,000,00
Total For FRS136										0.00	0	70,000,00
FRS136 On 31/03/2028 Spot Bond			4.16000	216.00155	4.16000	215.96354				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.71000	224.71910	5.71000	224.67039				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.29000	214.62280	4.29000	214.58428				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS14: On 31/03/2028 Spot Bond			4.29000	214.62280	4.29000	214.58428				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.69100	221.06064	3.69100	221.02450				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.78000	160.48475	4.78000	160.45405				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.64000	210.96057	4.64000	210.92071				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.68000	210.54660	4.68000	210.50661				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.75000	160.58692	4.75000	160.55633				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.15500	216.05479	4.15500	216.01680				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.69000	4.69000	4.69000	210.40321				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.53822				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.13380				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.04598				0.00	0	
Total FRS182 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	158.34120				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	131.97408				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	187.10564				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	308.50694				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.03996				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.04405				0.00	361,600,000	90,400,000
Total FRS199 SPOT										0.00	361,600,000	90,400,000
Total For FRS199										0.00	361,600,000	90,400,000
FRS20 On 12/08/2025 Spot Bond					0.00000	99.88965				0.00	161,600,000	40,400,000
Total FRS200 SPOT										0.00	161,600,000	40,400,000
Total For FRS200										0.00	161,600,000	40,400,000
FRS20 On 06/08/2025 Spot Bond					0.00000	101.54762				0.00	396,800,000	99,200,000
Total FRS201 SPOT										0.00	396,800,000	99,200,000
Total For FRS201										0.00	396,800,000	99,200,000
FRS20 On 14/10/2025 Spot Bond					0.00000	100.59076				0.00	235,600,000	58,900,000
Total FRS206 SPOT										0.00	235,600,000	58,900,000
Total For FRS206										0.00	235,600,000	58,900,000
FRS20 On 18/11/2024 Spot Bond					0.00000	101.67055				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.91880				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.01428				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.88047				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23k 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	
FRS23k 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	
FRS23k On 31/03/2032 Spot Bond					0.00000	118.85820				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23k 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	
FRS23k On 13/10/2023 Spot Bond					0.00000	103.23125				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24k On 31/03/2032 Spot Bond					0.00000	105.96699				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24k On 04/12/2022 Spot Bond					0.00000	99.45352				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24k On 12/12/2025 Spot Bond					0.00000	69.13500				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24k On 09/12/2023 Spot Bond					0.00000	101.83777				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24k On 29/12/2025 Spot Bond					0.00000	105.73178				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24k On 19/01/2024 Spot Bond					0.00000	100.67396				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24k On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	

Contract 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 FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	95.51518				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.29239				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	112.94447				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.37435				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.72767				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	101.02448				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	114.90729				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	101.02995				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	101.02556				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.21354				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.31733				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	101.02831				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	101.06997				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.73500	10.73500	10.73500	95.18569				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.73500	10.73500	10.73500	95.18569				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.33050				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	96.92068				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.03900	12.03900	12.03900	90.08934				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	92.31777				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	

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 20/01/2023 Spot Bond					0.00000	91.70625				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29: On 26/01/2023 Spot Bond					0.00000	96.60041				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29: On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29: On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29: On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29: On 09/05/2025 Spot Bond					0.00000	106.47932				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29: On 12/05/2023 Spot Bond					0.00000	104.17648				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	101.79329				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	

Contract 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 FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.79013				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.23292				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	99.52418				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	102.21490				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.90000	9.90000	9.90000	101.96694				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS31 On 21/09/2023 Spot Bond					0.00000	101.11415				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	103.34829				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31 On 27/04/2024 Spot Bond					0.00000	100.25992				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.80500	4.80500	4.80500	329.04042				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.18500	331.17434	4.18500	331.11603				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.54500	4.54500	4.54500	329.90845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.02450			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.16900	108.44618	5.16900	108.42431			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.72000	68.35045	4.72000	114.59722			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.90000	3.90000	3.90000	163.48804			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	162.51499			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.60500	5.60500	5.60500	326.39116			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.68500	7.68500	7.68500	101.50279		38,425,000,000,000.00	5,000,000,000	2,500,000,000	
Total FRX23 SPOT								18,425,000,000,000.00	5,000,000,000	2,500,000,000	
Total For FRX23								18,425,000,000,000.00	5,000,000,000	2,500,000,000	
FRX24 On 10/12/2024 Spot Bond			8.80500	108.10560	8.80500	108.08015			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.65000	105.41681	8.65000	105.39256			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.35500	101.48932	9.35500	101.46383		52,152,254,000.00	5,574,800	33,816,000	
Total FRX26 SPOT								52,152,254,000.00	5,574,800	33,816,000	
Total For FRX26								52,152,254,000.00	5,574,800	33,816,000	
FRX27 On 07/03/2027 Spot Bond			9.52000	104.10453	9.52000	104.07779			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX28 On 26/07/2028 Spot Bond			9.41000	105.99586	9.41000	105.96939				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.78500	97.56799	10.78500	97.54014				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.05000	93.78962	11.05000	93.76221				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.14500	97.57829	11.14500	97.54922				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.98000	69.80163	11.98000	69.77932				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.65885				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.52422				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.47018				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.50689				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.51769				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.40669				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.41478				0.00	0	
Total FST3A4 SPOT										0.00	0	

Contract 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 FST3A4									0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total GBL05 SPOT									0.00	0	
Total For GBL05									0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.40619			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	101.44599			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.78556			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.48306			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.54945			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.00564			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.54000	118.47628	4.54000	118.45429			181,600,000,000.00	40,000,000	20,000,00
Total GRL35 SPOT									181,600,000,000.00	40,000,000	20,000,00
Total For GRL35									181,600,000,000.00	40,000,000	20,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	102.54009			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.40400	102.19501	8.40400	102.17189			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.02693			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.91000	103.43119	7.91000	103.40915			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.30149				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.27866				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.01573				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.69295				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.91357				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.11383				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.55126				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.38238				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.54624				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.85738				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.29430				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT36 On 27/06/2024 Spot Bond					0.00000	100.98078				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.88206				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.19861				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.50101				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.77489				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.97421				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.64125				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.88268				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.65105				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.07114				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.07709				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			50,000,000,000,000.00	500,000,000	500,000,000	
Total GS0009 SPOT									50,000,000,000,000.00	500,000,000	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GS0009									50,000,000,000.00	500,000,000	500,000,000
H10T1 On 26/02/2023 Spot Bond					0.00000	101.51704			0.00	0	
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.03642			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T16 On 20/01/2023 Spot Bond					0.00000	100.10996			0.00	0	
Total H12T16 SPOT									0.00	0	
Total For H12T16									0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.03570			0.00	0	
Total H12T19 SPOT									0.00	0	
Total For H12T19									0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.71299			0.00	0	
Total H12T20 SPOT									0.00	0	
Total For H12T20									0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.78857			0.00	0	
Total H12T21 SPOT									0.00	0	
Total For H12T21									0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.19406			0.00	0	
Total H12T22 SPOT									0.00	0	
Total For H12T22									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.99127			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.38854			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.97603			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.97337			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.21142			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.14115				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.45455				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			790,000,000,000,000.00	67,900,000,000	50,200,000,000	
Total HILB15 SPOT									10,000,000,000,000.00	67,900,000,000	50,200,000,000	
Total For HILB15									10,000,000,000,000.00	67,900,000,000	50,200,000,000	
HILB16 On 09/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			420,000,000,000,000.00	34,200,000,000	28,300,000,000	
Total HILB16 SPOT									10,000,000,000,000.00	34,200,000,000	28,300,000,000	
Total For HILB16									10,000,000,000,000.00	34,200,000,000	28,300,000,000	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.88415				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.87336				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.92203				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.46500	326.92118	5.46500	326.85244				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.59500	5.59500	5.59500	326.14979				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.13000	98.13057	11.13000	98.10168				0.00	0	13,500,000,000
Total HWAY30 SPOT										0.00	0	13,500,000,000
Total For HWAY30										0.00	0	13,500,000,000
HWAY3 On 28/02/2033 Spot Bond			4.97500	78.67602	4.97500	111.82774				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	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
HWAY3 On 31/07/2034 Spot Bond			12.25500	164.28221	12.25500	84.06312				2,863,878,303,000.00	233,690,600	4,481,978,20
Total HWAY34 SPOT										2,863,878,303,000.00	233,690,600	4,481,978,20
Total For HWAY34										2,863,878,303,000.00	233,690,600	4,481,978,20
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.58805	100.00000	11.56255				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.28000	83.27220	12.28000	83.24524				444,536,000,000.00	36,200,000	4,614,100,00
Total HWAY35 SPOT										444,536,000,000.00	36,200,000	4,614,100,00
Total For HWAY35										444,536,000,000.00	36,200,000	4,614,100,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.58430	100.00000	11.55881				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	101.39227				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.30000	165.62288	3.33000	165.49142				705,331,230,120,000.00	213,736,736,400	665,495,608,20
Total I2025 SPOT										15,331,230,120,000.00	213,736,736,400	665,495,608,20
Total For I2025										15,331,230,120,000.00	213,736,736,400	665,495,608,20
I2029 On 31/03/2029 Spot Bond			3.95000	120.00804	4.07000	119.14220				378,355,273,145,000.00	95,786,145,100	181,154,743,90
Total I2029 SPOT										8,355,273,145,000.00	95,786,145,100	181,154,743,90
Total For I2029										8,355,273,145,000.00	95,786,145,100	181,154,743,90
I2033 On 28/02/2033 Spot Bond			4.32500	115.75239	4.32500	115.73141				969,651,755,120,000.00	224,196,937,600	423,181,186,80
Total I2033 SPOT										9,651,755,120,000.00	224,196,937,600	423,181,186,80
Total For I2033										9,651,755,120,000.00	224,196,937,600	423,181,186,80
I2038 On 31/01/2038 Spot Bond			4.48000	129.06234	4.56900	127.64930				134,042,551,552,000.00	29,920,212,400	565,717,507,80
Total I2038 SPOT										14,042,551,552,000.00	29,920,212,400	565,717,507,80
Total For I2038										14,042,551,552,000.00	29,920,212,400	565,717,507,80
I2046 On 31/03/2046 Spot Bond			4.50500	114.09587	4.61000	112.15728				184,429,071,002,500.00	40,938,750,500	511,743,465,00
Total I2046 SPOT										14,429,071,002,500.00	40,938,750,500	511,743,465,00
Total For I2046										14,429,071,002,500.00	40,938,750,500	511,743,465,00
I2050 On 31/12/2050 Spot Bond			4.52000	116.61549	4.63000	114.34288				136,197,258,336,000.00	30,132,136,800	499,811,605,30
Total I2050 SPOT										16,197,258,336,000.00	30,132,136,800	499,811,605,30
Total For I2050										16,197,258,336,000.00	30,132,136,800	499,811,605,30
IBG01 On 07/02/2025 Spot Bond					0.00000	100.03933				0.00	0	
Total IBG01 SPOT										0.00	0	

Contract 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 IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.04032				0.00	1,000,000,000	500,000,000
Total IBG02 SPOT										0.00	1,000,000,000	500,000,000
Total For IBG02										0.00	1,000,000,000	500,000,000
IBL109 On 07/12/2023 Spot Bond			5.26500	327.58026	5.26500	327.51314				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.78779				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.01613				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.89299				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.57103				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.60216				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.76183				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.22037				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.15118				0.00	242,800,000	60,700,000
Total IBL138 SPOT										0.00	242,800,000	60,700,000
Total For IBL138										0.00	242,800,000	60,700,000
IBL141 On 20/02/2023 Spot Bond					0.00000	101.47991				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.00721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.85856				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.35240				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.39386				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.50863				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.37347				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.31778				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.76871				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.55867				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.57155				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.04009				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL168 On 18/05/2026 Spot Bond					0.00000	99.57822				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.54922				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.10194				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.41975				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.64632				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.05056				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.07821				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.63959				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.02165				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.95580				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.25350				0.00	0	
Total IBL200 SPOT										0.00	0	

Contract 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 IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.28596				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.52356				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.33721				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.28741				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.12142				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.23760				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.18983				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.20496				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.81406				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.70000	6.70000	6.70000	101.23228				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.70000	6.70000	6.70000	101.24863				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.70000	6.70000	6.70000	101.26347				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.70000	6.70000	6.70000	101.23874				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.67717				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.03297				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.94626				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.90000	9.90000	9.90000	99.89995				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.13184				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.70947				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.46000	8.46000	8.46000	99.00403				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.97744				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	99.81589				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL225 On 25/05/2025 Spot Bond					0.00000	101.44573				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.57109				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.93988				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.26256				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.14019				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.17883				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.99419				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.36000	9.36000	9.36000	102.42112				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.92502				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.95287				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.58479				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.29256				0.00	0	
Total IBL236 SPOT										0.00	0	

Contract 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 IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.27241				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.52208				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.50547				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	100.26096				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.27125				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.01372				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.30000	10.30000	10.30000	98.03182				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.82046				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.96024				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.41000	102.49268	8.41000	101.53846				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.59742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IBL249 SPOT									0.00	0	
Total For IBL249									0.00	0	
IBL250 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,00
Total IBL250 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,00
Total For IBL250									10,000,000,000,000.00	10,000,000,000	5,000,000,00
IBL60 On 17/02/2024 Spot Bond			8.94500	103.88008	8.94500	103.85538			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.31500	104.70274	7.31500	104.68183			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.49195			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.94000	103.69965	9.94000	103.67231			0.00	0	
Total IDCG06 SPOT									0.00	0	
Total For IDCG06									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.48500	98.87278	11.48500	98.79986			0.00	0	70,000,00
Total IDCG08 SPOT									0.00	0	70,000,00
Total For IDCG08									0.00	0	70,000,00
IDCG11 On 05/12/2026 Spot Bond			10.50000	105.61888	10.50000	105.58935			0.00	0	
Total IDCG11 SPOT									0.00	0	
Total For IDCG11									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.06751			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.38846			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.97568			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.02109			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.86773				0.00	0	180,000,00
Total IDCG19 SPOT										0.00	0	180,000,00
Total For IDCG19										0.00	0	180,000,00
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.97462				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.52553				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.85418				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.07311				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.25000	102.64843	9.25000	102.62308				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.72934				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.56352				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.58270				0.00	1,040,000,000	520,000,00
Total INLV06 SPOT										0.00	1,040,000,000	520,000,00
Total For INLV06										0.00	1,040,000,000	520,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	101.32614				0.00	0	400,000,00
Total INLV07 SPOT										0.00	0	400,000,00
Total For INLV07										0.00	0	400,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	106.16157				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.59855				0.00	0	
Total INLV09 SPOT										0.00	0	

Contract 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 INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.67637				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.01018				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.04666				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.97118				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.04231				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.50666				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.99970				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.25740				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.87064				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.84073				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.14520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.41455				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.61499				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.95000	207.77654	4.95000	207.73557				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.13389				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.85000	208.79761	4.85000	208.75698				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.75534				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.45016				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.50274				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.18477				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.51372				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.14871				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.31425				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.71257				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.95937				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.82500	102.79644	7.82500	102.77461				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.62791				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.61893				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.64000	101.70412	7.64000	101.68340				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.25785				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.87500	101.11917	7.87500	101.09759				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.35050				0.00	0	
Total IVC201 SPOT										0.00	0	

Contract 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 IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.81500	101.10754	7.81500	101.08613				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	99.81601				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.52500	6.52500	6.52500	102.68287				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.24501				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.93927				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			8.17500	8.17500	8.17500	101.04631				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.87500	8.87500	8.87500	100.36556				0.00	0	65,000,00
Total IVC212 SPOT										0.00	0	65,000,00
Total For IVC212										0.00	0	65,000,00
IVC213 On 26/04/2023 Spot Bond					0.00000	100.29799				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.26543				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.11000	7.11000	7.11000	100.49201				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.86000	99.54775	8.86000	99.52405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.19000	100.50655	6.19000	100.61100				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.03955				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	102.54407				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.32950				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.64986				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.94162				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.37325				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.87000	9.87000	9.87000	99.42995				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.79945				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.84500	8.84500	8.84500	100.63303				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.56403				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVZ114 On 29/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.53301			2,055,000,000,000.00	300,000,000	300,000,000
Total IVZ114 SPOT									2,055,000,000,000.00	300,000,000	300,000,000
Total For IVZ114									2,055,000,000,000.00	300,000,000	300,000,000
IVZ119 On 28/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.55161			0.00	0	
Total IVZ119 SPOT									0.00	0	
Total For IVZ119									0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.47727			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	99.88752			0.00	0	
Total IVZ121 SPOT									0.00	0	
Total For IVZ121									0.00	0	
IVZ122 On 01/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.49584			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	99.36137			0.00	0	
Total IVZ124 SPOT									0.00	0	
Total For IVZ124									0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JIBAR SPOT									0.00	0	
Total For JIBAR									0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.19737			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.50363			0.00	0	
Total KAP012 SPOT									0.00	0	
Total For KAP012									0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.68953			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.39154			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.48466			0.00	0	
Total KAP017 SPOT									0.00	0	

Contract 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 KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.72832				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.26928				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.10513				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.10810				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	99.79429				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.28773				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.60641				0.00	400,000,000	100,000,000
Total KAP024 SPOT										0.00	400,000,000	100,000,000
Total For KAP024										0.00	400,000,000	100,000,000
KAP024 On 12/04/2027 Spot Bond					0.00000	100.62395				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.90909				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.93305				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.00000	113.81943	10.00000	113.78876				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.81515				0.00	900,000,000	450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL08 SPOT										0.00	900,000,000	450,000,000
Total For LGL08										0.00	900,000,000	450,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.68585				0.00	1,200,000,000	600,000,000
Total LGL09 SPOT										0.00	1,200,000,000	600,000,000
Total For LGL09										0.00	1,200,000,000	600,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.66925				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.19905				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.79992				0.00	0	440,000,000
Total LGL12 SPOT										0.00	0	440,000,000
Total For LGL12										0.00	0	440,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	101.02003				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.02619				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.52946				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.58247				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.61485				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.47534				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.60264				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 17/11/2023 Spot Bond					0.00000	99.84522				0.00	0	5,000,000.00
Total MBF068 SPOT										0.00	0	5,000,000.00
Total For MBF068										0.00	0	5,000,000.00
MBF07: On 28/05/2024 Spot Bond					0.00000	101.40720				0.00	680,000,000	170,000.00
Total MBF070 SPOT										0.00	680,000,000	170,000.00
Total For MBF070										0.00	680,000,000	170,000.00
MBF07: On 17/09/2024 Spot Bond					0.00000	100.94068				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.37297				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.82971				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.48801				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.26904				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.13702				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
MBP04: On 26/02/2024 Spot Bond					0.00000	101.74364				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.19787				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	101.13933				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.90115				0.00	0	
Total MBP052 SPOT										0.00	0	

Contract 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 MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.25000	9.25000	9.25000	107.59297				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.54138				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.84420				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.05158				0.00	0	40,000,00
Total MML01 SPOT										0.00	0	40,000,00
Total For MML01										0.00	0	40,000,00
MML02 On 10/12/2026 Spot Bond			9.90000	101.85976	9.90000	101.83288				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.51669				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.15000	91.72787	10.15000	91.98594				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.69030				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.81000	100.90360	10.81000	100.87473				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.45130				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.90309				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.09373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.68950				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.34921				0.00	600,000,000	200,000,000
Total MTN17 SPOT										0.00	600,000,000	200,000,000
Total For MTN17										0.00	600,000,000	200,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	102.64751				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.80512				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.39934				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.93557				0.00	1,120,000,000	10,700,000,000
Total MTN21 SPOT										0.00	1,120,000,000	10,700,000,000
Total For MTN21										0.00	1,120,000,000	10,700,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.10375				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.84500	98.05778	9.84500	98.03218				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.94704				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.82402				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.43607				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN27 On 29/06/2028 Spot Bond					0.00000	103.20826				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.51034				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.73302				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.46253				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.18830				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.30186				0.00	0	100,000,00
Total MTN32 SPOT										0.00	0	100,000,00
Total For MTN32										0.00	0	100,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	101.15555				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.63464				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.72097				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.96067				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.69927				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.69940				0.00	0	
Total MWAR08 SPOT										0.00	0	

Contract 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 MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.93650				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.13613				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.30563				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.46137				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.46500	99.79171	8.46500	99.76862				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.84500	103.57014	8.84500	103.54578				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.78000	102.03953	10.78000	102.01042				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.49430				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.19529				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.35909				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.19374				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.04077				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13/On 19/03/2024 Spot Bond			8.39000	103.06205	8.39000	103.03865				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/On 12/02/2025 Spot Bond			8.95800	103.24784	8.95800	103.22325				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/On 22/04/2026 Spot Bond			9.53000	101.71867	9.53000	101.69265				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			9.45000	107.26943	9.45000	107.24236				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/On 21/07/2027 Spot Bond			9.72500	106.55292	9.72500	106.52542				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			7.72500	104.83531	7.72500	104.81317				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			8.37800	111.12900	8.37800	111.10421				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			9.42000	111.14947	9.42000	111.12167				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK25/On 17/02/2023 Spot Bond			8.22500	8.22500	8.22500	103.00877				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/On 12/02/2025 Spot Bond					0.00000	101.61546				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	70.41960	100.00000	70.07208				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26I On 22/04/2026 Spot Bond					0.00000	102.33877				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.34500	105.28475	9.34500	105.25862				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			8.33000	103.85852	8.33000	103.83549				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			9.49000	105.98687	9.49000	105.96017				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			8.41500	103.52182	8.41500	103.49864				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			8.22500	101.13823	8.22500	101.11571				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.03939				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.47215				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.93811				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	80.49220				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.54853				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.55374				0.00	0	
Total NBK43B SPOT										0.00	0	

Contract 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 NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.85996				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.34045				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.73004				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.31361				0.00	0	520,000,00
Total NBK49B SPOT										0.00	0	520,000,00
Total For NBK49B										0.00	0	520,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	100.83680				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.87939				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.12658				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.05022				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.50303				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.27281				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.59346				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.49596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.63213				0.00	0	5,000,000.00
Total NBKB60 SPOT										0.00	0	5,000,000.00
Total For NBKB60										0.00	0	5,000,000.00
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.19678				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.49797				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.95781				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.02762				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			10.74500	101.36882	10.74500	101.33951				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.02082				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.40000	101.56247	10.40000	101.53403				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.02762				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.03832				0.00	0	
Total NCLN90 SPOT										0.00	0	

Contract 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 NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.05189				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.44684				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.44684				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.72786				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.85504				0.00	0	60,000,00
Total NGL04 SPOT										0.00	0	60,000,00
Total For NGL04										0.00	0	60,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.26341				0.00	600,000,000	2,515,000,00
Total NGL05 SPOT										0.00	600,000,000	2,515,000,00
Total For NGL05										0.00	600,000,000	2,515,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.51929				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.84377				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.66966				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.99559				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.99957				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	102.73091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.91876				0.00	0	1,000,000.00
Total NGT103 SPOT										0.00	0	1,000,000.00
Total For NGT103										0.00	0	1,000,000.00
NGT10: On 15/01/2025 Spot Bond					0.00000	104.75814				0.00	0	250,000.00
Total NGT104 SPOT										0.00	0	250,000.00
Total For NGT104										0.00	0	250,000.00
NGT10: On 22/05/2025 Spot Bond					0.00000	104.68295				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	103.86555				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	106.25203				0.00	480,000,000	3,240,000.00
Total NGT107 SPOT										0.00	480,000,000	3,240,000.00
Total For NGT107										0.00	480,000,000	3,240,000.00
NGT10: On 08/09/2026 Spot Bond					0.00000	105.31254				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.05305				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	101.41562				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.43843				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.63337				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	101.36482				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 11/05/2025 Spot Bond					0.00000	103.52423				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	103.36282				0.00	0	2,500,000,00
Total NHM018 SPOT										0.00	0	2,500,000,00
Total For NHM018										0.00	0	2,500,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	105.45017				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.17670				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.91273				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.18040				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.48095				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	230.80040				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.66000	3.66000	3.66000	221.36378				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.08500	4.08500	4.08500	162.84433				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.96000	4.96000	4.96000	113.07724				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	

Contract 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 NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.31900	5.31900	5.31900	116.62014				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	162.48038				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.37179	3.45000	274.32888				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.99000	3.99000	3.99000	163.17449				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.30500	3.30500	3.30500	225.29175				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.45000	223.71291	3.45000	223.67781				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.33900	90.84255	5.33900	116.34193				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.94546				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	141.86988				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.53078				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.87328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.56768				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.61805				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.45001				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	126.33253				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.25540				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.65614				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.88953				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.87662				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	157.38517				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN049 On 03/03/2023 Spot Bond					0.00000	149.96165				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.16426				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	94.86195				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.34986				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.21618				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.21160				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.05027				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.72779				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.19555				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.13463				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.07171				0.00	0	
Total NN104 SPOT										0.00	0	

Contract 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 NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.12417				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.07171				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.70893				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.07767				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	101.05320				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.19242				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.78000	10.78000	10.78000	99.50816				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.44500	10.44500	10.44500	102.18101				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.47000	10.47000	10.47000	101.03593				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	98.15844				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	123.46000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	115.54000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	126.08000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	123.86000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	122.49006				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF080 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF081 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF086 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF087 On 23/01/2023 Spot Bond					0.00000	100.36323				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF088 On 27/01/2023 Spot Bond					0.00000	100.25213				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	124.79303				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	89.37507				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2054 Spot Bond					0.00000	101.78009				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	101.62400				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A28 On 22/05/2053 Spot Bond					0.00000	101.67744				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	101.69901				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	109.87296				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	101.71037				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2054 Spot Bond					0.00000	101.82839				0.00	0	
Total NQ1B21 SPOT										0.00	0	

Contract 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 NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.74214				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.64119				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.47252				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			5.69500	211.83467	5.69500	211.78882				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.51000	108.60294	11.51000	108.56974				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	18.22553	100.00000	18.18519				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	100.14249				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.82136				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.31763				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.52985				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.26200				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.70467				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.16385				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.20853				0.00	0	100,000,00
Total NTC36 SPOT										0.00	0	100,000,00
Total For NTC36										0.00	0	100,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	100.95059				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.05764				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.70868				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.67000	106.32714	8.67000	106.30221				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			9.07500	107.34973	9.07500	107.32341				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	101.67228				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.53262				0.00	0	100,000,00
Total OML12 SPOT										0.00	0	100,000,00
Total For OML12										0.00	0	100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.35394				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.03370				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML15 On 28/10/2027 Spot Bond					0.00000	100.24901				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.36060				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.04010				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.55369				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.63127				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.50532				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.69639				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.48466				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.91500	109.41207	9.00000	109.08928			426,271,886,427,500.00	1,618,202,118,500	2,026,428,938,500	
Total R186 SPOT									426,271,886,427,500.00	1,618,202,118,500	2,026,428,938,500	
Total For R186									426,271,886,427,500.00	1,618,202,118,500	2,026,428,938,500	
R197 On 07/12/2023 Spot Bond			3.99000	331.82962	4.19500	331.08241			51,510,900,000,000.00	12,910,000,000	585,958,961,400	
Total R197 SPOT									51,510,900,000,000.00	12,910,000,000	585,958,961,400	
Total For R197									51,510,900,000,000.00	12,910,000,000	585,958,961,400	
R202 On 07/12/2033 Spot Bond			4.43000	251.37438	4.40000	251.99755			129,747,358,604,000.00	29,288,342,800	173,093,017,000	
Total R202 SPOT									129,747,358,604,000.00	29,288,342,800	173,093,017,000	
Total For R202									129,747,358,604,000.00	29,288,342,800	173,093,017,000	
R203 On 28/02/2023 Spot Bond			7.20000	101.66892	7.22500	101.64173			886,176,000,000,000.00	123,080,000,000	599,478,017,400	
Total R203 SPOT									886,176,000,000,000.00	123,080,000,000	599,478,017,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For R2023									16,176,000,000,000.00	123,080,000,000	599,478,017,40
R2030 On 31/01/2030 Spot Bond			10.53500	89.59208	10.63000	89.13484			355,144,256,219,000.00	2,311,831,443,400	1,640,500,448,90
Total R2030 SPOT									15,144,256,219,000.00	311,831,443,400	1,640,500,448,90
Total For R2030									15,144,256,219,000.00	311,831,443,400	1,640,500,448,90
R2032 On 31/03/2032 Spot Bond			11.01000	85.00788	11.11000	84.47141			021,427,748,428,000.00	2,363,435,762,800	1,060,339,925,90
Total R2032 SPOT									1,427,748,428,000.00	363,435,762,800	1,060,339,925,90
Total For R2032									1,427,748,428,000.00	363,435,762,800	1,060,339,925,90
R2035 On 28/02/2035 Spot Bond			11.35500	85.48281	11.47000	84.79681			299,831,716,972,500.00	1,083,208,429,500	1,608,933,880,80
Total R2035 SPOT									19,831,716,972,500.00	883,208,429,500	1,608,933,880,80
Total For R2035									19,831,716,972,500.00	883,208,429,500	1,608,933,880,80
R2037 On 31/01/2037 Spot Bond			11.50500	81.52852	11.61000	80.89489			683,232,641,275,000.00	1,015,491,755,000	1,523,549,689,80
Total R2037 SPOT									13,232,641,275,000.00	1,015,491,755,000	1,523,549,689,80
Total For R2037									13,232,641,275,000.00	1,015,491,755,000	1,523,549,689,80
R2040 On 31/01/2040 Spot Bond			11.55000	83.57745	11.67000	82.80221			981,166,782,510,000.00	864,170,284,200	1,170,000,278,60
Total R2040 SPOT									1,166,782,510,000.00	864,170,284,200	1,170,000,278,60
Total For R2040									1,166,782,510,000.00	864,170,284,200	1,170,000,278,60
R2044 On 31/01/2044 Spot Bond			11.52000	80.58181	11.64000	79.79179			275,368,006,656,000.00	805,153,472,800	1,433,831,443,80
Total R2044 SPOT									1,536,806,656,000.00	805,153,472,800	1,433,831,443,80
Total For R2044									1,536,806,656,000.00	805,153,472,800	1,433,831,443,80
R2048 On 28/02/2048 Spot Bond			11.42500	79.68131	11.55000	78.83457			149,228,384,020,000.00	1,501,026,554,400	1,002,384,124,70
Total R2048 SPOT									1,228,384,020,000.00	501,026,554,400	1,002,384,124,70
Total For R2048									1,228,384,020,000.00	501,026,554,400	1,002,384,124,70
R209 On 31/03/2036 Spot Bond			11.37500	65.87913	11.48000	65.33386			029,285,562,025,000.00	705,871,258,200	847,503,951,90
Total R209 SPOT									1,285,562,025,000.00	705,871,258,200	847,503,951,90
Total For R209									1,285,562,025,000.00	705,871,258,200	847,503,951,90
R210 On 31/03/2028 Spot Bond			3.10000	227.62982	2.95000	229.29957			68,833,640,310,000.00	22,204,400,100	394,368,411,90
Total R210 SPOT									1,833,640,310,000.00	22,204,400,100	394,368,411,90
Total For R210									1,833,640,310,000.00	22,204,400,100	394,368,411,90
R213 On 28/02/2031 Spot Bond			10.88500	80.46166	10.98500	79.97722			066,848,738,617,000.00	373,619,544,200	1,313,835,832,70
Total R213 SPOT									1,848,738,617,000.00	373,619,544,200	1,313,835,832,70
Total For R213									1,848,738,617,000.00	373,619,544,200	1,313,835,832,70
R214 On 28/02/2041 Spot Bond			11.43500	63.73391	11.54500	63.13563			350,560,462,718,000.00	293,009,222,800	567,967,011,00
Total R214 SPOT									1,560,462,718,000.00	293,009,222,800	567,967,011,00
Total For R214									1,560,462,718,000.00	293,009,222,800	567,967,011,00
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.45266			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.30455				0.00	600,000,000	600,000,000
Total RDFB14 SPOT										0.00	600,000,000	600,000,000
Total For RDFB14										0.00	600,000,000	600,000,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.57393				0.00	200,000,000	100,000,000
Total RDFB15 SPOT										0.00	200,000,000	100,000,000
Total For RDFB15										0.00	200,000,000	100,000,000
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.21808				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.37363				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.00230				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.97108				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.98910				0.00	400,000,000	100,000,000
Total RDFB24 SPOT										0.00	400,000,000	100,000,000
Total For RDFB24										0.00	400,000,000	100,000,000
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.61682				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.25595				0.00	400,000,000	100,000,000
Total RDFB27 SPOT										0.00	400,000,000	100,000,000
Total For RDFB27										0.00	400,000,000	100,000,000
RDFG0: On 21/09/2025 Spot Bond					0.00000	100.92763				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0: On 21/09/2027 Spot Bond					0.00000	100.94501				0.00	0	400,000,000
Total RDFG02 SPOT										0.00	0	400,000,000
Total For RDFG02										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
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.98753				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.02736				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.15605				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.46319				0.00	0	100,000,00
Total RED151 SPOT										0.00	0	100,000,00
Total For RED151										0.00	0	100,000,00
RED16 On 07/12/2022 Spot Bond					0.00000	101.89636				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	99.85775				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.74661				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.29434				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.87164				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.99977				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.80458				0.00	140,000,000	70,000,00
Total RED704 SPOT										0.00	140,000,000	70,000,00
Total For RED704										0.00	140,000,000	70,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	101.03320				0.00	0	
Total RED705 SPOT										0.00	0	

Contract 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 RED705									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.40885			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.38506			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.81838			0.00	0	
Total RES50 SPOT									0.00	0	
Total For RES50									0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.59648			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.01640			0.00	0	
Total RES53 SPOT									0.00	0	
Total For RES53									0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.59522			0.00	0	140,000,00
Total RES59 SPOT									0.00	0	140,000,00
Total For RES59									0.00	0	140,000,00
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.96220			0.00	0	
Total RFCA1 SPOT									0.00	0	
Total For RFCA1									0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.94278			0.00	0	
Total RFCA2 SPOT									0.00	0	
Total For RFCA2									0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.01379			0.00	0	
Total RFCB1 SPOT									0.00	0	
Total For RFCB1									0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.97899			0.00	0	
Total RFCB2 SPOT									0.00	0	
Total For RFCB2									0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.07486			0.00	0	
Total RFCC1 SPOT									0.00	0	
Total For RFCC1									0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.03152			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.22400				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.15985				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	102.77090				0.00	1,600,000,000	3,500,000,000
Total RN2027 SPOT										0.00	1,600,000,000	3,500,000,000
Total For RN2027										0.00	1,600,000,000	3,500,000,000
RW23 On 10/12/2023 Spot Bond			9.11500	104.35930	9.11500	104.33389				0.00	0	678,232,800
Total RW23 SPOT										0.00	0	678,232,800
Total For RW23										0.00	0	678,232,800
RW28 On 10/12/2028 Spot Bond			11.80000	97.64622	11.80000	97.61563				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.28500	95.47810	12.28500	95.44700			5,847,660,000,000.00		476,000,000	238,000,000
Total RW31 SPOT									5,847,660,000,000.00		476,000,000	238,000,000
Total For RW31									5,847,660,000,000.00		476,000,000	238,000,000
RWL26 On 30/06/2026 Spot Bond					0.00000	101.56096				0.00	0	500,000,000
Total RWL26 SPOT										0.00	0	500,000,000
Total For RWL26										0.00	0	500,000,000
RWL28 On 30/06/2028 Spot Bond			11.31000	96.94207	11.31000	96.91293				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	100.37388				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBN03 On 03/08/2026 Spot Bond					0.00000	100.49830				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.53000	101.38902	9.53000	101.36337				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.54018				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.90500	103.67861	8.90500	103.65407				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.50000	99.92579	9.50000	99.90060				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.86500	103.73032	9.86500	103.70303				0.00	0	20,000,000.00
Total SBS31 SPOT										0.00	0	20,000,000.00
Total For SBS31										0.00	0	20,000,000.00
SBS34 On 19/09/2024 Spot Bond			8.99000	103.28783	8.99000	103.26274				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.10500	102.51451	9.10500	102.48971				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.81500	97.27277	10.81500	97.24494				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			8.38000	99.95411	8.38000	99.93117				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.35000	103.25683	9.35000	103.23120				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.02000	103.03243	10.02000	103.00506				0.00	0	
Total SBS43 SPOT										0.00	0	

Contract 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 SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.17000	103.35561	7.17000	103.33569				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.24800				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.70000	8.70000	8.70000	103.88162				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.29213				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.11155				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.11310				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.02034				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.61840				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.59729				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.72237				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.96217				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.34216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.11808				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.71541				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.36457				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.24556				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.99307				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.55075				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.37051				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.56257				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.24373				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.44776				0.00	0	110,000,000.00
Total SBS77 SPOT										0.00	0	110,000,000.00
Total For SBS77										0.00	0	110,000,000.00
SBSI11 On 07/12/2023 Spot Bond			5.09500	328.14207	5.09500	328.07631				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI14 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	230.80040				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.61813				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.30197				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	104.09258				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10: On 30/09/2025 Spot Bond					0.00000	105.60465				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			17,000,000,000,000.00	170,000,000	85,000,000	
Total SBT105 SPOT									17,000,000,000,000.00	170,000,000	85,000,000	
Total For SBT105									17,000,000,000,000.00	170,000,000	85,000,000	
SBT10: On 31/12/2026 Spot Bond					0.00000	101.58984				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10: On 08/04/2027 Spot Bond					0.00000	100.93947				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10: On 13/07/2027 Spot Bond					0.00000	100.83339				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.40013				0.00	2,092,800,000	5,573,200,000
Total SBT201 SPOT										0.00	2,092,800,000	5,573,200,000
Total For SBT201										0.00	2,092,800,000	5,573,200,000
SBT20: On 03/12/2023 Spot Bond					0.00000	102.37122				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20: On 03/12/2023 Spot Bond			9.08000	105.83583	9.08000	105.81016				0.00	0	
Total SBT203 SPOT										0.00	0	

Contract 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 SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.48575				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.14842				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.86977				0.00	582,400,000	388,100,000
Total SBT207 SPOT										0.00	582,400,000	388,100,000
Total For SBT207										0.00	582,400,000	388,100,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.95267				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.96569				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.32551				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.19795				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.95000	95.34942	9.95000	95.32426				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.89145				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.20465				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.86885				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.87043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.86548				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.86244				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.86244				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.86402				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.86721				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.86224				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.85923				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.85999				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.86076				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.85578				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.92000	102.06858	8.92000	102.04454				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT05 On 30/11/2025 Spot Bond					0.00000	101.47081				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.36200				0.00	0	1,200,000,00
Total SNT06 SPOT										0.00	0	1,200,000,00
Total For SNT06										0.00	0	1,200,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.49148				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.50071				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.74724				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.48312				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.50902				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.48727				0.00	400,000,000	100,000,00
Total SPDA16 SPOT										0.00	400,000,000	100,000,00
Total For SPDA16										0.00	400,000,000	100,000,00
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.51735				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.69074				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.71569				0.00	400,000,000	100,000,00
Total SPG005 SPOT										0.00	400,000,000	100,000,00
Total For SPG005										0.00	400,000,000	100,000,00
SPG00: On 18/06/2024 Spot Bond					0.00000	101.44341				0.00	0	
Total SPG007 SPOT										0.00	0	

Contract 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 SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.04657				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.96641				0.00	0	1,000,000,00
Total SPG010 SPOT										0.00	0	1,000,000,00
Total For SPG010										0.00	0	1,000,000,00
SPG01: On 12/07/2025 Spot Bond					0.00000	100.59359				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.57638				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.45533				0.00	0	20,000,00
Total SSA07 SPOT										0.00	0	20,000,00
Total For SSA07										0.00	0	20,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.03685				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			4.83000	4.83000	4.83000	160.28378				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.97500	109.20263	8.97500	109.17644				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.47500	82.38759	10.47500	82.36437				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.00391				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.60625				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.62500	101.75727	8.62500	101.73367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.36900	115.95009	5.36900	115.92609				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.97734				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.20756				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.14913				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			5.22500	5.22500	5.22500	327.64553				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										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			4.23500	4.23500	4.23500	162.32471				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.46900	5.46900	5.46900	114.55278				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.91000	4.91000	4.91000	113.40860				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.13000	4.13000	4.13000	216.28328				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.48665				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	101.46503				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.11430				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.09335				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	105.88142				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	103.07013				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.03567				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.61581				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.51419				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.23511				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.04344				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.27500	5.27500	5.27500	233.32929				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.11086				0.00	0	
Total SSN089 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.68414				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	101.30510				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.29500	86.20992	11.29500	86.18418				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.16316				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.11000	216.53456	4.11000	216.49673				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.45500	229.74644	5.45500	229.69820				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	99.97955				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	94.67586				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	101.03454				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.21709				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	96.84345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	96.53235				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	100.23548				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.53742				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	101.40967				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	101.10440				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 12/12/2022 Spot Bond					0.00000	102.24448				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	100.49422				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	103.53011				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.42269	115.62836	4.42269	111.97809				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.44900	49.05768	4.44900	113.55307				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 30/11/2022 Spot Bond					0.00000	101.27573				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN171 On 28/09/2027 Spot Bond					0.00000	101.28681				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.80581				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.48499				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.56528				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.49000	99.78290	9.49000	99.75749				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.58471				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.57391				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.49729				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.61093				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.53901				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.51744				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.53901				0.00	0	
Total T17A23 SPOT										0.00	0	

Contract 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 T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.62000	100.40002	7.62000	100.37961				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.13000	100.52036	8.13000	100.49858				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.85475				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.87978				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.79241				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.84456				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.95699				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.36650				0.00	100,000,000	100,000,00
Total TFS156 SPOT										0.00	100,000,000	100,000,00
Total For TFS156										0.00	100,000,000	100,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	100.04487				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.16701				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.64958				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.55616				0.00	0	900,000,00

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 TFS164 SPOT										0.00	0	900,000,00
Total For TFS164										0.00	0	900,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.40735				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.39075				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.76215				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.47381				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.14921				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.06936				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.47707				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.58874				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	101.58224				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			10.25000	10.25000	10.25000	104.55766				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond					0.00000	101.56732				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.53064				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.62997				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.61925				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.60145				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.73144				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.71104				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.67963				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.38391				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.25968				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.13932				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.53926				0.00	0	20,000,00
Total TH16A2 SPOT										0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A2										0.00	0	20,000,00
TH16A: On 21/08/2024 Spot Bond			8.90000	101.18456	8.90000	101.16062				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.55006				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.54358				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.17000	100.57583	6.17000	100.55923				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.59108				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.83109				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.67312				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.65801				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.76163				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.73357				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.12201				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.30536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.19751				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.63609				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.60373				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.59295				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.71374				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.66413				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.65766				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.11047				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.03071				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.98113				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.38811				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17O On 21/05/2023 Spot Bond					0.00000	101.42053				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.90167				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.97828				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.08771				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.81317				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.90500	102.83918	8.90500	102.81444				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.20489				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.58475				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.47000	100.01694	9.47000	99.99151				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.68593				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.76086				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.85694				0.00	0	
Total TL31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.41529				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.25500	101.54548	9.25500	101.52010			9,255,000,000.00	1,000,000	5,853,754,10	
Total TN23 SPOT									9,255,000,000.00	1,000,000	5,853,754,10	
Total For TN23									9,255,000,000.00	1,000,000	5,853,754,10	
TN23/R On 06/11/2023 Spot Bond			100.00000	50.89849	100.00000	50.78460			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			9.85000	101.28241	9.85000	101.25596			115,497,160,000.00	11,725,600	1,746,285,90	
Total TN25 SPOT									115,497,160,000.00	11,725,600	1,746,285,90	
Total For TN25									115,497,160,000.00	11,725,600	1,746,285,90	
TN25/R On 19/08/2025 Spot Bond			100.00000	20.94627	100.00000	20.90017			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			11.31000	90.87558	11.31000	90.84841			112,466,640,000.00	9,944,000	22,877,510,00	
Total TN27 SPOT									112,466,640,000.00	9,944,000	22,877,510,00	
Total For TN27									112,466,640,000.00	9,944,000	22,877,510,00	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.38785	100.00000	10.36498			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN29 On 07/02/2029 Spot Bond			11.56000	96.94317	11.56000	96.91357			0.00	0		
Total TN29 SPOT									0.00	0		
Total For TN29									0.00	0		
TN30 On 09/10/2030 Spot Bond			12.19000	92.47293	12.19000	92.44287			12,545,311,682,000.00	1,029,147,800	5,264,259,40	
Total TN30 SPOT									12,545,311,682,000.00	1,029,147,800	5,264,259,40	
Total For TN30									12,545,311,682,000.00	1,029,147,800	5,264,259,40	
TN30/R On 09/10/2030 Spot Bond			8.00000	115.35814	8.00000	115.33328			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		
TN34 On 07/02/2034 Spot Bond			12.67700	95.04746	12.67700	95.01572			0.00	0		
Total TN34 SPOT									0.00	0		
Total For TN34									0.00	0		
TN40 On 09/10/2040 Spot Bond			12.72500	87.10364	12.72500	87.07411			5,160,560,125,000.00	405,545,000	863,448,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN40 SPOT									5,160,560,125,000.00	405,545,000	863,448,90
Total For TN40									5,160,560,125,000.00	405,545,000	863,448,90
TN40/R On 09/10/2040 Spot Bond			10.75000	100.92479	10.75000	100.89575			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	100.04370			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.04805			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.65500	104.09902	5.65500	104.43279			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.15041			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.95010			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.96488			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.98524			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.02000	99.44790	8.02000	101.67545			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	101.75269			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			8.33500	99.90874	8.33500	104.39580				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.74414				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	102.10198				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	102.04327				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.60381				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62500	101.48467	8.62500	101.46114				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.60381				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.03000	100.11448	9.03000	100.09019				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.24377				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.10278				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.06124				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.02053				0.00	0	
Total TRA5B2 SPOT										0.00	0	

Contract 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 TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.28487				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.28487				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.41374				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.29946				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.81475				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.65047				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.25666				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.75656				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.45033				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.13321				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	101.16979				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.03575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.26466				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.22813				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	100.03619				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.37533				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.32000	101.87501	11.32000	101.84402				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.71224				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	101.80662				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0:On 15/05/2024 Spot Bond					0.00000	101.74754				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	101.90045				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.93575				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	101.99221				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.24159			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.28863			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.70561			0.00	0	300,000,00
Total VKE11 SPOT									0.00	0	300,000,00
Total For VKE11									0.00	0	300,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	101.82271			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.90257			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.45706			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.67597			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.38052			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.41984			0.00	0	500,000,00
Total VKE20 SPOT									0.00	0	500,000,00
Total For VKE20									0.00	0	500,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	101.21477			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.63e+017	983,231,262,300	310,254,033,500
Total for SPOT :									1.63e+017	983,231,262,300	310,254,033,500

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 Futures									1.63e+017	983,231,269,457	310,255,377,12
Total Options									15 891 840.00	6,000	99,53
Grand Total:									1.63e+017	983,231,275,457	310,255,476,66