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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2022

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			12.09960	73.70669	12.29732	72.76999			0.00	0	
ES33 On 02/02/2023 Bond Future			12.28418	75.04744	12.49025	74.09466			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.45680	72.69697	12.67159	71.72632			0.00	0	
ES33 On 03/08/2023 Bond Future			12.62376	74.15190	12.84774	73.16215			0.00	0	
ES33 On 02/11/2023 Bond Future			12.82390	71.74987	13.05789	70.74144			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.38675	71.96543	12.58957	70.85214			0.00	0	
ES42 On 02/02/2023 Bond Future			12.54738	73.27714	12.75824	72.14465			0.00	0	4,76
ES42 On 04/05/2023 Bond Future			12.70451	70.42340	12.92406	69.26958			0.00	0	
ES42 On 03/08/2023 Bond Future			12.85212	71.83478	13.08042	70.65824			0.00	0	
ES42 On 02/11/2023 Bond Future			13.02768	68.91895	13.26583	67.72019			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 03/11/2022 Bond Future			167.75312	167.75312	167.71390	167.71390			0.00	0	7,36

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			169.08794	169.08794	169.04973	169.04973			0.00	0	1,92
I2025	On	04/05/2023	Bond Future			172.33597	172.33597	172.29804	172.29804			0.00	0	
I2025	On	03/08/2023	Bond Future			173.99628	173.99628	173.95938	173.95938			0.00	0	
I2025	On	02/11/2023	Bond Future			177.25893	177.25893	177.22111	177.22111			0.00	0	
Total I2025 Future												0.00	0	9,30
Total For I2025												0.00	0	9,30
I2029	On	03/11/2022	Bond Future			122.43146	122.43146	122.43525	122.43525			0.00	0	1,57
I2029	On	02/02/2023	Bond Future			124.65897	124.65897	124.66447	124.66447			0.00	0	7,2
I2029	On	04/05/2023	Bond Future			125.74127	125.74127	125.74787	125.74787			0.00	0	
I2029	On	03/08/2023	Bond Future			128.25409	128.25409	128.26129	128.26129			0.00	0	
I2029	On	02/11/2023	Bond Future			129.29681	129.29681	129.30520	129.30520			0.00	0	
Total I2029 Future												0.00	0	2,24
Total For I2029												0.00	0	2,24
I2033	On	03/11/2022	Bond Future			114.91853	114.91853	115.46972	115.46972			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			117.00892	117.00892	117.57166	117.57166			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			117.85811	117.85811	118.43223	118.43223			0.00	0	
I2033	On	03/08/2023	Bond Future			120.21322	120.21322	120.79926	120.79926			0.00	0	
I2033	On	02/11/2023	Bond Future			121.01548	121.01548	121.61350	121.61350			0.00	0	
Total I2033 Future												0.00	0	7,42
Total For I2033												0.00	0	7,42
I2038	On	03/11/2022	Bond Future			130.56746	130.56746	130.93497	130.93497			0.00	0	5,47
I2038	On	02/02/2023	Bond Future			131.01125	131.01125	131.38656	131.38656			0.00	0	
I2038	On	04/05/2023	Bond Future			133.52841	133.52841	133.91164	133.91164			0.00	0	
I2038	On	03/08/2023	Bond Future			134.19078	134.19078	134.58346	134.58346			0.00	0	
I2038	On	02/11/2023	Bond Future			136.70667	136.70667	137.10659	137.10659			0.00	0	
Total I2038 Future												0.00	0	5,47
Total For I2038												0.00	0	5,47
I2046	On	03/11/2022	Bond Future			116.74788	116.74788	117.00301	117.00301			0.00	0	16,47
I2046	On	02/02/2023	Bond Future			118.87228	118.87228	119.13346	119.13346			0.00	0	
I2046	On	04/05/2023	Bond Future			119.09428	119.09428	119.36165	119.36165			0.00	0	
I2046	On	03/08/2023	Bond Future			121.47498	121.47498	121.74827	121.74827			0.00	0	
I2046	On	02/11/2023	Bond Future			121.61179	121.61179	121.89193	121.89193			0.00	0	
Total I2046 Future												0.00	0	16,41
Total For I2046												0.00	0	16,41
I2050	On	03/11/2022	Bond Future			120.09744	120.09744	121.38710	121.38710			0.00	0	11,77
I2050	On	02/02/2023	Bond Future			120.13533	120.13533	121.44971	121.44971			0.00	0	
I2050	On	04/05/2023	Bond Future			122.44358	122.44358	123.78385	123.78385			0.00	0	
I2050	On	03/08/2023	Bond Future			122.66346	122.66346	124.03211	124.03211			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			124.96314	124.96314	126.35731	126.35731			0.00	0	
Total I2050 Future												0.00	0	11,71
Total For I2050												0.00	0	11,71
R186	On	03/11/2022	Bond Future			8.96619	109.18102	9.15777	108.51476		5.00	0.00	0	64,27
R186	On	02/02/2023	Bond Future			9.09984	105.84303	9.30628	105.16624		5.20	0.00	0	
R186	On	04/05/2023	Bond Future			9.21929	107.85383	9.44296	107.16486		5.00	0.00	0	
R186	On	03/08/2023	Bond Future			9.32538	104.68422	9.56884	103.98206		4.99	0.00	0	
R186	On	02/11/2023	Bond Future			9.49613	106.62247	9.76290	105.90715		4.69	0.00	0	
Total R186 Future												0.00	0	64,27
R186	On	03/11/2022	Bond Future	8.54	Put			2,338.92000	2.33892	1,799,590	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			177.48000	0.17748	307,620	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,309.52000	2.30952	1,773,400	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			524.90000	0.52490	791,420	4.93	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,387.57000	1.38757	987,830	4.93	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			52.76000	0.05276	104,640	4.57	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,329.20000	3.32920	2,714,820	4.57	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			165.27000	0.16527	289,000	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,368.39000	2.36839	1,825,860	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			171.35000	0.17135	298,280	4.68	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			335.62000	0.33562	473,390	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,585.41000	3.58541	3,046,390	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			341.53000	0.34153	481,130	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,557.39000	3.55739	3,020,200	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			329.98000	0.32998	465,960	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,613.71000	3.61371	3,072,900	5.06	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,843.29000	2.84329	2,400,920	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			921.32000	0.92132	1,169,870	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,823.22000	2.82322	2,382,800	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			932.40000	0.93240	1,182,890	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,802.93000	2.80293	2,364,450	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			910.00000	0.91000	1,156,600	4.83	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,810.25000	1.81025	1,507,340	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,288.79000	2.28879	2,689,560	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,798.73000	1.79873	1,497,340	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,306.28000	2.30628	2,708,540	5.13	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,787.68000	1.78768	1,487,780	5.13	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,271.76000	2.27176	2,671,010	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,651.73000	2.65173	2,265,850	4.64	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,650.12000	1.65012	1,976,610	4.63	0.00	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
R186	On	02/11/2023	Bond Future	9.38	Put			2,678.80000	2.67880	2,289,970	4.63	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,663.59000	1.66359	1,991,550	4.63	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,665.24000	2.66524	2,277,880	4.63	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,677.10000	1.67710	2,006,540	4.64	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												0.00	0	72,85
R197	On	03/11/2022	Bond Future			339.07034	339.07034	339.00420	339.00420			0.00	0	83
R197	On	02/02/2023	Bond Future			336.31497	336.31497	336.25104	336.25104			0.00	0	
R197	On	04/05/2023	Bond Future			342.77715	342.77715	342.71406	342.71406			0.00	0	
R197	On	03/08/2023	Bond Future			340.38285	340.38285	340.32485	340.32485			0.00	0	
R197	On	02/11/2023	Bond Future			352.07192	352.07192	346.70357	346.70357			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	03/11/2022	Bond Future			252.31164	252.31164	252.69559	252.69559			0.00	0	6,14
R202	On	02/02/2023	Bond Future			252.16168	252.16168	252.55553	252.55553			0.00	0	46
R202	On	04/05/2023	Bond Future			257.00590	257.00590	257.40871	257.40871			0.00	0	
R202	On	03/08/2023	Bond Future			257.23103	257.23103	257.64559	257.64559			0.00	0	
R202	On	02/11/2023	Bond Future			262.05368	262.05368	262.47571	262.47571			0.00	0	
Total R202 Future												0.00	0	6,60
Total For R202												0.00	0	6,60
R2023	On	03/11/2022	Bond Future			7.24217	101.61682	7.27001	101.60833		0.36	0.00	0	23,96
Total R2023 Future												0.00	0	23,96
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			312.03000	0.31203	303,540	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			308.97000	0.30897	300,480	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,010	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			305.90000	0.30590	297,420	0.20	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	23,96
R2030	On	03/11/2022	Bond Future			10.43885	89.98246	10.65282	89.00631		8.65	0.00	0	66,88
R2030	On	02/02/2023	Bond Future			10.59048	87.59212	10.81506	86.59960		9.12	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.73750	89.25696	10.97353	88.24619		8.79	0.00	0	
R2030	On	03/08/2023	Bond Future			10.88221	87.01554	11.13090	85.98514		8.73	0.00	0	
R2030	On	02/11/2023	Bond Future			11.05466	88.62641	11.31680	87.57678		8.28	0.00	0	
Total R2030 Future												0.00	0	72,08
R2030	On	03/11/2022	Bond Future	11.57	Call			4,309.32000	4.30932	5,169,740	10.48	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			278.42000	0.27842	162,690	10.48	0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 03/11/2022 Bond Future	10.09	Put			2,917.26000	2.91726	2,174,360	7.99		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			330.07000	0.33007	568,400	8.00		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,880.78000	2.88078	2,142,960	8.00		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			448.73000	0.44873	740,000	8.15		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			2,531.06000	2.53106	1,846,180	8.15		0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Call			72.93000	0.07293	152,980	7.54		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			4,528.74000	4.52874	3,632,640	7.54		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			309.16000	0.30916	537,320	7.97		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,953.92000	2.95392	2,205,930	7.97		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			319.54000	0.31954	552,790	7.99		0.00	0	
R2030 On 02/02/2023 Bond Future	11.35	Put			1,238.81000	1.23881	939,590	9.95		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			675.90000	0.67590	939,880	8.78		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			4,394.09000	4.39409	3,665,550	8.78		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			686.58000	0.68658	953,550	8.78		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,323.78000	4.32378	3,601,320	8.79		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			495.33000	0.49533	705,720	8.74		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			5,098.29000	5.09829	4,316,160	8.74		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			521.11000	0.52111	739,550	8.75		0.00	0	30
R2030 On 02/02/2023 Bond Future	11.16	Put			1,501.97000	1.50197	1,152,330	9.75		0.00	0	30
R2030 On 02/02/2023 Bond Future	11.35	Call			3,545.92000	3.54592	4,239,220	9.95		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	9.94	Put			4,574.28000	4.57428	3,831,060	8.77		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			175.41000	0.17541	267,150	8.86		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			7,645.24000	7.64524	6,744,460	8.86		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			387.56000	0.38756	562,560	8.71		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,358.51000	4.35851	3,632,960	8.78		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			698.09000	0.69809	968,150	8.79		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			5,136.78000	5.13678	4,352,000	8.74		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			88.85000	0.08885	139,650	9.10		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			9,483.23000	9.48323	8,541,510	9.10		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			133.37000	0.13337	205,820	8.96		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			4,983.64000	4.98364	4,209,560	8.75		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			624.31000	0.62431	873,610	8.77		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			2,998.72000	2.99872	3,641,600	9.75		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			8,386.83000	8.38683	7,466,760	8.96		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			142.88000	0.14288	219,790	8.94		0.00	0	30
R2030 On 02/02/2023 Bond Future	9.08	Put			8,199.66000	8.19966	7,284,050	8.94		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			5,649.48000	5.64948	4,831,960	8.71		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			486.95000	0.48695	694,690	8.74		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			4,157.13000	4.15713	4,897,590	10.16		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			1,007.62000	1.00762	755,560	10.16		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 02/02/2023 Bond Future	11.12	Call			2,888.02000	2.88802	3,519,610	9.71		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,563.14000	1.56314	1,202,210	9.71		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Call			6,985.51000	6.98551	7,822,510	10.42		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			795.30000	0.79530	621,530	10.42		0.00	0	4
R2030 On 04/05/2023 Bond Future	10.54	Call			1,692.98000	1.69298	2,121,140	8.64		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,561.06000	3.56106	2,978,450	8.64		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			1,899.48000	1.89948	2,358,220	8.72		0.00	0	3
R2030 On 04/05/2023 Bond Future	11.34	Call			3,500.44000	3.50044	4,136,630	9.31		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			1,960.30000	1.96030	1,585,720	9.31		0.00	0	1
R2030 On 04/05/2023 Bond Future	10.42	Call			1,485.40000	1.48540	1,880,170	8.56		0.00	0	4
R2030 On 04/05/2023 Bond Future	10.42	Put			3,879.59000	3.87959	3,263,590	8.56		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,656.96000	1.65696	2,079,540	8.63		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,139.35000	1.13935	901,110	9.97		0.00	0	1,0
R2030 On 04/05/2023 Bond Future	10.53	Call			1,674.92000	1.67492	2,100,290	8.63		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,586.69000	3.58669	3,001,290	8.63		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			594.14000	0.59414	801,890	8.34		0.00	0	4
R2030 On 04/05/2023 Bond Future	9.67	Put			6,367.88000	6.36788	5,564,860	8.34		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			679.75000	0.67975	910,290	8.32		0.00	0	3
R2030 On 04/05/2023 Bond Future	10.65	Put			3,288.76000	3.28876	2,736,730	8.72		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			905.67000	0.90567	1,188,860	8.39		0.00	0	1,0
R2030 On 04/05/2023 Bond Future	10.00	Put			5,172.75000	5.17275	4,445,170	8.39		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			267.07000	0.26707	374,780	8.59		0.00	0	3
R2030 On 04/05/2023 Bond Future	9.03	Put			9,053.80000	9.05380	8,150,740	8.59		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			533.84000	0.53384	724,550	8.38		0.00	0	1
R2030 On 04/05/2023 Bond Future	10.52	Put			3,612.45000	3.61245	3,024,260	8.63		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			753.03000	0.75303	587,530	10.49		0.00	0	3
R2030 On 04/05/2023 Bond Future	11.62	Call			4,273.16000	4.27316	4,969,720	9.57		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,579.75000	1.57975	1,265,540	9.57		0.00	0	3
R2030 On 04/05/2023 Bond Future	12.04	Call			5,525.48000	5.52548	6,298,010	9.97		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			6,723.96000	6.72396	5,903,900	8.38		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			5,947.79000	5.94779	5,167,560	8.32		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			7,213.30000	7.21330	8,058,570	10.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			2,509.61000	2.50961	2,087,200	9.03		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			1,524.22000	1.52422	1,904,710	8.35		0.00	0	1,0
R2030 On 03/08/2023 Bond Future	10.65	Call			1,933.98000	1.93398	2,375,780	8.49		0.00	0	3
R2030 On 03/08/2023 Bond Future	10.65	Put			3,940.61000	3.94061	3,352,010	8.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			2,541.83000	2.54183	2,115,130	9.01		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			3,420.71000	3.42071	4,026,550	9.02		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			2,525.68000	2.52568	2,101,120	9.02		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			3,445.21000	3.44521	4,053,200	9.03		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
R2030	On	03/08/2023	Bond Future	12.59	Call		6,874.79000	6.87479	7,689,630	10.13		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,131.02000	1.13102	915,460	10.13		0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		7,795.09000	7.79509	8,644,210	10.40		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		931.44000	0.93144	750,160	10.40		0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		3,396.27000	3.39627	3,999,970	9.01		0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		4,597.37000	4.59737	3,947,460	8.35		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		4,219.95000	4.21995	3,631,220	8.16		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		2,181.05000	2.18105	2,637,510	8.14		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		4,265.92000	4.26592	3,672,750	8.14		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		2,199.14000	2.19914	2,657,820	8.15		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		4,243.07000	4.24307	3,652,120	8.15		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		2,216.94000	2.21694	2,677,840	8.16		0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												0.00	0	93,5
R2032	On	03/11/2022	Bond Future			10.88590	85.59844	11.09399	84.52794	10.56		0.00	0	168,7
R2032	On	02/02/2023	Bond Future			11.03549	87.13591	11.25255	86.04737	10.95		0.00	0	.
R2032	On	04/05/2023	Bond Future			11.17619	84.63145	11.40288	83.52278	11.21		0.00	0	
R2032	On	03/08/2023	Bond Future			11.30932	86.30670	11.54614	85.17651	10.76		0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.47466	83.74797	11.72258	82.59673	10.68		0.00	0	
Total R2032 Future												0.00	0	171,3
R2032	On	03/11/2022	Bond Future	9.31	Call		1.67000	0.00167	4,750	9.03		0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put		9,799.73000	9.79973	8,732,310	9.03		0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		181.13000	0.18113	103,420	12.88		0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call		561.93000	0.56193	896,080	9.95		0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put		843.32000	0.84332	542,490	11.40		0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call		123.15000	0.12315	238,340	9.27		0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put		8,921.51000	8.92151	7,857,400	9.02		0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call		2,994.37000	2.99437	3,804,210	11.58		0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put		710.83000	0.71083	450,170	11.58		0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call		6,041.97000	6.04197	7,034,760	12.88		0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		3,204.75000	3.20475	2,410,870	9.77		0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call		34.22000	0.03422	76,470	8.99		0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put		2,815.30000	2.81530	2,078,950	9.95		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		577.53000	0.57753	917,590	9.96		0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put		2,778.08000	2.77808	2,047,640	9.96		0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call		2,633.30000	2.63330	3,402,970	11.40		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		99.90000	0.09990	198,310	9.20		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		5,050.44000	5.05044	4,078,350	9.20		0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put		4,798.97000	4.79897	3,843,660	9.27		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 03/11/2022 Bond Future	10.49	Call			337.89000	0.33789	576,470	9.66		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			3,495.93000	3.49593	2,664,010	9.66		0.00	0	4%
R2032 On 03/11/2022 Bond Future	10.56	Call			420.74000	0.42074	697,360	9.77		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			2.21000	0.00221	6,160	9.03		0.00	0	4%
R2032 On 03/11/2022 Bond Future	9.36	Put			9,505.60000	9.50560	8,439,050	9.03		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			3.80000	0.00380	10,190	9.02		0.00	0	5%
R2032 On 03/11/2022 Bond Future	9.92	Put			6,319.23000	6.31923	5,290,980	8.99		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			80.24000	0.08024	163,530	9.13		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			5,306.62000	5.30662	4,319,410	9.13		0.00	0	4%
R2032 On 02/02/2023 Bond Future	10.40	Call			794.26000	0.79426	1,082,390	10.36		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			5,180.31000	5.18031	4,379,900	10.36		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			930.06000	0.93006	1,251,510	10.43		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			4,786.03000	4.78603	4,018,940	10.43		0.00	0	4%
R2032 On 02/02/2023 Bond Future	10.67	Call			1,205.14000	1.20514	1,586,530	10.59		0.00	0	7%
R2032 On 02/02/2023 Bond Future	10.22	Call			585.39000	0.58539	817,220	10.25		0.00	0	5%
R2032 On 02/02/2023 Bond Future	10.22	Put			5,936.35000	5.93635	5,079,640	10.25		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			768.87000	0.76887	1,050,500	10.35		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			5,261.44000	5.26144	4,454,530	10.35		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			781.58000	0.78158	1,066,460	10.36		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			581.14000	0.58114	432,880	13.08		0.00	0	7%
R2032 On 02/02/2023 Bond Future	9.47	Call			145.46000	0.14546	222,140	10.21		0.00	0	5%
R2032 On 02/02/2023 Bond Future	9.47	Put			9,670.81000	9.67081	8,658,950	10.21		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			337.54000	0.33754	490,680	10.12		0.00	0	7%
R2032 On 02/02/2023 Bond Future	9.92	Put			7,328.03000	7.32803	6,392,630	10.12		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			525.53000	0.52553	739,840	10.21		0.00	0	
R2032 On 02/02/2023 Bond Future	10.67	Put			4,169.68000	4.16968	3,462,530	10.59		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,439.85000	1.43985	1,116,890	11.97		0.00	0	5%
R2032 On 02/02/2023 Bond Future	12.75	Call			7,601.88000	7.60188	8,542,160	13.08		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			6,201.24000	6.20124	5,327,010	10.21		0.00	0	4%
R2032 On 02/02/2023 Bond Future	9.31	Call			104.99000	0.10499	163,180	10.25		0.00	0	4%
R2032 On 02/02/2023 Bond Future	9.31	Put			10,554.09000	10.55409	9,523,740	10.25		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			5,220.87000	5.22087	4,417,210	10.36		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			3,800.80000	3.80080	4,526,130	11.78		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,663.27000	1.66327	1,300,060	11.78		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			4,293.44000	4.29344	5,059,020	11.97		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Put			659.93000	0.65993	520,300	13.44		0.00	0	4%
R2032 On 04/05/2023 Bond Future	10.62	Call			1,423.82000	1.42382	1,798,520	10.67		0.00	0	4%
R2032 On 04/05/2023 Bond Future	10.62	Put			5,337.13000	5.33713	4,603,160	10.67		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			1,870.94000	1.87094	2,318,050	10.85		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			4,508.52000	4.50852	3,846,960	10.85		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	04/05/2023	Bond Future	10.88	Call		1,890.87000	1.89087	2,340,910	10.86	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		1,910.65000	1.91065	2,363,620	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,447.25000	4.44725	3,791,550	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,017.08000	3.01708	3,607,900	11.34	0.00	0	46
R2032	On	04/05/2023	Bond Future	11.37	Put		3,176.68000	3.17668	2,658,830	11.34	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		9,756.54000	9.75654	10,725,580	13.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		4,477.94000	4.47794	3,819,310	10.86	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		3,161.47000	3.16147	2,691,630	11.24	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,192.33000	4.19233	4,854,880	11.25	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		3,142.51000	3.14251	2,674,870	11.25	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,555.93000	4.55593	5,246,570	11.38	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,904.57000	2.90457	2,465,020	11.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,137.29000	4.13729	4,795,420	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		3,180.54000	3.18054	2,708,480	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,164.77000	4.16477	4,825,120	11.24	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,716.44000	2.71644	3,227,800	10.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		5,072.48000	5.07248	4,432,600	10.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		2,737.09000	2.73709	3,250,770	10.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		5,045.39000	5.04539	4,407,830	10.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,757.81000	2.75781	3,273,830	10.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		5,018.40000	5.01840	4,383,180	10.47	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											0.00	0	195,84
R2035	On	03/11/2022	Bond Future			11.11843	86.81207	11.32587	85.59903	11.89	0.00	0	61,48
R2035	On	02/02/2023	Bond Future			11.26209	88.37007	11.47789	87.13639	12.51	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.38997	85.54708	11.61431	84.29054	12.94	0.00	0	
R2035	On	03/08/2023	Bond Future			11.51237	87.23978	11.74579	85.95873	12.60	0.00	0	
R2035	On	02/11/2023	Bond Future			11.66454	84.35580	11.90777	83.05094	12.72	0.00	0	
Total R2035 Future											0.00	0	167,81
R2035	On	03/11/2022	Bond Future	9.82	Call		12.59000	0.01259	29,630	10.67	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		9,413.83000	9.41383	8,217,830	10.67	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		94.12000	0.09412	186,340	10.68	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.15	Call		1,211.55000	1.21155	1,768,260	11.74	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,238.37000	2.23837	1,582,040	11.74	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		7,474.14000	7.47414	8,626,270	14.16	0.00	0	
R2035	On	03/11/2022	Bond Future	11.05	Call		973.86000	0.97386	1,462,540	11.59	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put		2,592.54000	2.59254	1,868,180	11.59	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		1,161.46000	1.16146	1,704,600	11.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put		4,799.02000	4.79902	3,783,360	10.97	0.00	0	58

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future	11.14	Call			1,186.42000	1.18642	1,736,350	11.72		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,272.17000	2.27217	1,609,060	11.72		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Put			6,344.01000	6.34401	5,223,190	10.68		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			256.32000	0.25632	453,700	10.97		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,306.19000	2.30619	1,636,290	11.71		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			133.65000	0.13365	72,740	14.16		0.00	0	9;
R2035 On 03/11/2022 Bond Future	10.99	Call			846.25000	0.84625	1,294,250	11.50		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,822.86000	2.82286	2,057,820	11.50		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.88	Put			4,853.44000	4.85344	4,049,240	12.04		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,739.27000	1.73927	2,238,220	12.25		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.05	Put			4,210.90000	4.21090	3,476,170	12.25		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,762.66000	1.76266	2,265,710	12.26		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,792.21000	5.79221	4,901,080	11.80		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.86	Call			1,331.06000	1.33106	1,752,430	12.01		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,933.65000	4.93365	4,121,340	12.01		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,350.88000	1.35088	1,776,310	12.02		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			548.82000	0.54882	409,040	15.25		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.88	Call			1,370.89000	1.37089	1,800,370	12.04		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Put			7,575.22000	7.57522	6,558,280	11.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			884.88000	0.88488	1,204,890	11.74		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			6,069.55000	6.06955	5,155,880	11.74		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			944.99000	0.94499	1,279,960	11.78		0.00	0	3;
R2035 On 02/02/2023 Bond Future	11.06	Put			4,175.34000	4.17534	3,444,710	12.26		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.66	Call			976.22000	0.97622	1,318,770	11.80		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Put			10,448.01000	10.44801	9,316,750	11.42		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			217.50000	0.21750	327,060	11.42		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			10,199.20000	10.19920	9,075,080	11.42		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			235.86000	0.23586	352,910	11.42		0.00	0	3;
R2035 On 02/02/2023 Bond Future	10.87	Put			4,893.42000	4.89342	4,085,170	12.02		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			514.20000	0.51420	730,940	11.47		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.98	Call			4,594.33000	4.59433	5,435,050	13.54		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,821.65000	1.82165	1,428,690	13.54		0.00	0	3;
R2035 On 02/02/2023 Bond Future	13.22	Call			9,623.38000	9.62338	10,717,280	15.25		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			9,952.64000	9.95264	8,836,010	11.42		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Put			5,883.63000	5.88363	4,984,920	11.78		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			200.35000	0.20035	302,770	11.42		0.00	0	5;
R2035 On 02/02/2023 Bond Future	11.94	Call			4,448.15000	4.44815	5,276,710	13.48		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,891.46000	1.89146	1,486,340	13.48		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			2,397.73000	2.39773	2,938,060	12.57		0.00	0	4;
R2035 On 04/05/2023 Bond Future	11.17	Put			4,912.77000	4.91277	4,196,560	12.57		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 04/05/2023 Bond Future	11.20	Call			2,470.19000	2.47019	3,020,390	12.60		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,812.03000	4.81203	4,105,690	12.60		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,494.59000	2.49459	3,048,080	12.61		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			488.27000	0.48827	659,890	12.04		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			11,142.25000	11.14225	10,057,330	12.04		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,015.84000	1.01584	1,319,480	12.01		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			8,027.41000	8.02741	7,074,510	12.01		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,267.91000	1.26791	1,623,980	12.09		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Put			1,155.80000	1.15580	931,280	15.06		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.22	Put			4,745.78000	4.74578	4,046,010	12.62		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			6,460.13000	6.46013	7,363,550	14.15		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,956.95000	1.95695	1,603,830	14.15		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			9,220.11000	9.22011	10,252,130	15.06		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			7,170.47000	7.17047	6,270,000	12.09		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,778.81000	4.77881	4,075,760	12.61		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,519.13000	2.51913	3,075,900	12.62		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,933.59000	4.93359	5,688,860	13.10		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,676.04000	3.67604	3,150,260	13.10		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			4,964.57000	4.96457	5,722,280	13.11		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			3,653.94000	3.65394	3,130,600	13.11		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			4,995.95000	4.99595	5,756,070	13.12		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,632.29000	3.63229	3,111,360	13.12		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,939.43000	5.93943	5,228,290	12.45		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			3,300.61000	3.30061	3,889,200	12.43		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			6,002.73000	6.00273	5,286,460	12.43		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,324.23000	3.32423	3,915,380	12.44		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,970.84000	5.97084	5,257,130	12.44		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,348.29000	3.34829	3,942,010	12.45		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										0.00	0	180,96
R2037 On 03/11/2022 Bond Future			11.27127	82.85970	11.46807	81.69480		12.70		1,657,194.00	20	66,07
R2037 On 02/02/2023 Bond Future			11.40501	80.09118	11.60930	78.90642		14.11		0.00	0	73,47
R2037 On 04/05/2023 Bond Future			11.53303	81.61400	11.74511	80.40727		13.90		0.00	0	
R2037 On 03/08/2023 Bond Future			11.65832	78.97140	11.87877	77.74113		14.29		0.00	0	
R2037 On 02/11/2023 Bond Future			11.79867	80.43295	12.02776	79.17980		13.69		0.00	0	
Total R2037 Future										1,657,194.00	20	139,55
R2037 On 03/11/2022 Bond Future	11.32	Call			1,342.73000	1.34273	1,892,700	12.82		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,216.85000	2.21685	1,601,920	12.82		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			1,289.81000	1.28981	1,827,120	12.79		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	Op Intert
R2037 On 03/11/2022 Bond Future	11.30	Put			2,283.08000	2.28308	1,655,490	12.79		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			1,316.06000	1.31606	1,859,700	12.80		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,249.72000	2.24972	1,628,460	12.80		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			4,767.86000	4.76786	4,009,120	13.47		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			2,090.52000	2.09052	1,671,290	14.85		0.00	0	63
R2037 On 02/02/2023 Bond Future	11.03	Call			1,419.16000	1.41916	1,837,320	13.44		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,848.14000	4.84814	4,081,540	13.44		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,440.03000	1.44003	1,862,120	13.46		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,807.97000	4.80797	4,045,300	13.46		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,460.89000	1.46089	1,886,910	13.47		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			1,568.44000	1.56844	2,014,200	13.54		0.00	0	63
R2037 On 02/02/2023 Bond Future	11.10	Put			4,571.54000	4.57154	3,832,540	13.54		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			4,119.79000	4.11979	4,885,320	14.85		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,999.86000	4.99986	4,319,620	13.68		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			1,885.27000	1.88527	2,320,860	13.34		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.30	Call			2,503.38000	2.50338	3,023,630	13.65		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Put			6,065.87000	6.06587	5,294,730	13.34		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			5,067.88000	5.06788	4,381,400	13.65		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,528.23000	2.52823	3,051,610	13.66		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			5,033.77000	5.03377	4,350,420	13.66		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,553.22000	2.55322	3,079,710	13.68		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			3,840.03000	3.84003	4,504,430	14.26		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			3,644.10000	3.64410	3,101,770	14.26		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			10,957.56000	10.95756	11,997,720	16.61		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			877.04000	0.87704	710,470	16.61		0.00	0	40
R2037 On 03/08/2023 Bond Future	12.14	Put			3,667.59000	3.66759	3,170,790	14.74		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,026.37000	5.02637	5,755,180	14.71		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,712.26000	3.71226	3,210,800	14.71		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,057.60000	5.05760	5,788,740	14.73		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,689.72000	3.68972	3,190,590	14.73		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			5,089.18000	5.08918	5,822,650	14.74		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,506.58000	3.50658	4,081,110	13.52		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			6,097.26000	6.09726	5,418,640	13.52		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,531.83000	3.53183	4,108,800	13.53		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			6,065.80000	6.06580	5,389,620	13.53		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,481.76000	3.48176	4,053,850	13.51		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			6,129.21000	6.12921	5,448,150	13.51		0.00	0	
Total R2037 Option										0.00	0	2,47
Total For R2037										1,657,194.00	20	142,02

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 03/11/2022 Bond Future			11.33725	84.88307	11.53906	83.59536		13.44		0.00	0	52,28
R2040 On 02/02/2023 Bond Future			11.46607	81.90051	11.67544	80.59077		14.96		0.00	0	64,54
R2040 On 04/05/2023 Bond Future			11.58899	83.45791	11.80618	82.12385		14.75		0.00	0	
R2040 On 03/08/2023 Bond Future			11.70911	80.60143	11.93468	79.24131		15.20		0.00	0	
R2040 On 02/11/2023 Bond Future			11.84290	82.09308	12.07712	80.70765		14.58		0.00	0	
Total R2040 Future										0.00	0	116,82
R2040 On 03/11/2022 Bond Future	10.10	Call			19.26000	0.01926	42,820	12.05		0.00	0	
R2040 On 03/11/2022 Bond Future	10.10	Put			9,945.46000	9.94546	8,681,310	12.05		0.00	0	
R2040 On 03/11/2022 Bond Future	10.60	Call			147.89000	0.14789	275,690	12.13		0.00	0	1,60
R2040 On 03/11/2022 Bond Future	11.50	Put			1,990.64000	1.99064	1,389,600	13.44		0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Call			3,684.07000	3.68407	4,662,050	14.36		0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Put			859.09000	0.85909	549,360	14.36		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,358.61000	2.35861	1,680,460	13.25		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			1,439.38000	1.43938	2,056,050	13.27		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,323.28000	2.32328	1,652,240	13.27		0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Call			214.19000	0.21419	383,640	12.25		0.00	0	1,00
R2040 On 03/11/2022 Bond Future	10.70	Put			5,784.80000	5.78480	4,666,540	12.25		0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Call			1,743.88000	1.74388	2,430,550	13.44		0.00	0	
R2040 On 03/11/2022 Bond Future	10.80	Put			5,177.29000	5.17729	4,107,960	12.37		0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			928.48000	0.92848	1,401,740	12.93		0.00	0	1,00
R2040 On 03/11/2022 Bond Future	11.20	Put			3,110.36000	3.11036	2,295,910	12.93		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			6,156.24000	6.15624	7,309,670	15.31		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			327.56000	0.32756	193,280	15.31		0.00	0	1,00
R2040 On 03/11/2022 Bond Future	11.39	Call			1,410.57000	1.41057	2,020,130	13.25		0.00	0	
R2040 On 03/11/2022 Bond Future	10.60	Put			6,421.88000	6.42188	5,261,970	12.13		0.00	0	
R2040 On 03/11/2022 Bond Future	11.30	Call			1,166.90000	1.16690	1,711,930	13.10		0.00	0	1,60
R2040 On 03/11/2022 Bond Future	11.30	Put			2,695.80000	2.69580	1,953,120	13.10		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			1,468.38000	1.46838	2,092,140	13.29		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,288.21000	2.28821	1,624,260	13.29		0.00	0	
R2040 On 03/11/2022 Bond Future	10.80	Call			301.35000	0.30135	519,730	12.37		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			2,220.60000	2.22060	1,768,880	15.92		0.00	0	60
R2040 On 02/02/2023 Bond Future	10.96	Call			1,274.16000	1.27416	1,682,670	14.17		0.00	0	30
R2040 On 02/02/2023 Bond Future	11.11	Put			5,206.93000	5.20693	4,369,880	14.37		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			319.34000	0.31934	465,250	13.65		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,163.79000	5.16379	4,331,080	14.38		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			1,779.97000	1.77997	2,287,390	14.48		0.00	0	60
R2040 On 02/02/2023 Bond Future	11.19	Put			4,868.40000	4.86840	4,066,080	14.48		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			4,600.67000	4.60067	5,458,690	15.92		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			1,216.88000	1.21688	1,612,890	14.13		0.00	0	

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 02/02/2023 Bond Future	10.93	Put			6,036.23000	6.03623	5,122,500	14.13		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			5,890.96000	5.89096	4,989,730	14.17		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,569.16000	1.56916	2,037,530	14.35		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			5,250.53000	5.25053	4,409,160	14.35		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,591.77000	1.59177	2,064,460	14.37		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,388.48000	5.38848	6,309,710	16.26		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,844.29000	1.84429	1,455,780	16.26		0.00	0	38
R2040 On 02/02/2023 Bond Future	11.12	Call			1,614.75000	1.61475	2,091,780	14.38		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			10,454.36000	10.45436	9,290,530	13.65		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			338.43000	0.33843	491,340	13.65		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.21	Put			10,251.18000	10.25118	9,094,350	13.65		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			5,267.83000	5.26783	6,180,050	16.21		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,896.49000	1.89649	1,498,970	16.21		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,983.58000	2.98358	3,601,040	14.40		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			5,000.29000	5.00029	4,283,690	14.40		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,310.63000	1.31063	1,671,090	13.69		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.41	Call			2,790.68000	2.79068	3,383,910	14.32		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			5,250.58000	5.25058	4,509,750	14.32		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			652.50000	0.65250	863,370	13.71		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			5,214.31000	5.21431	4,476,960	14.33		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,845.10000	2.84510	3,445,270	14.34		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,177.99000	5.17799	4,444,100	14.34		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,242.92000	1.24292	1,011,340	17.20		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			2,817.96000	2.81796	3,414,670	14.33		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			11,621.45000	11.62145	10,498,260	13.71		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			8,276.82000	8.27682	7,303,220	13.69		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,652.53000	1.65253	2,075,770	13.84		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			7,321.91000	7.32191	6,411,090	13.84		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			7,567.93000	7.56793	8,553,400	16.23		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,991.50000	1.99150	1,642,910	16.23		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			10,303.39000	10.30339	11,405,870	17.20		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			5,647.00000	5.64700	6,468,780	15.79		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			3,920.14000	3.92014	3,381,800	15.79		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			5,578.79000	5.57879	6,395,550	15.77		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,966.99000	3.96699	3,423,630	15.77		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			5,612.86000	5.61286	6,432,130	15.78		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,943.50000	3.94350	3,402,650	15.78		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,619.11000	6.61911	5,865,490	14.18		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,721.01000	3.72101	4,355,540	14.19		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,583.92000	6.58392	5,833,020	14.19		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 02/11/2023 Bond Future	11.58	Call			3.66837000	3.66837	4,297,450	14.17		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,654.82000	6.65482	5,898,470	14.17		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,694.47000	3.69447	4,326,280	14.18		0.00	0	
Total R2040 Option										0.00	0	11,46
Total For R2040										0.00	0	128,28
R2044 On 03/11/2022 Bond Future			11.32109	81.82986	11.52785	80.48231		14.26		1,882,086.78	23	72,88
R2044 On 02/02/2023 Bond Future			11.44179	78.91767	11.65614	77.54697		15.89		0.00	0	33,8
R2044 On 04/05/2023 Bond Future			11.55654	80.41834	11.77870	79.02216		15.67		0.00	0	
R2044 On 03/08/2023 Bond Future			11.66825	77.62700	11.89875	76.20352		16.18		0.00	0	
R2044 On 02/11/2023 Bond Future			11.79239	79.06359	12.03151	77.61363		15.53		0.00	0	
Total R2044 Future										1,882,086.78	23	106,70
R2044 On 03/11/2022 Bond Future	10.10	Put			10,172.73000	10.17273	8,850,450	12.78		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			155.58000	0.15558	293,770	12.87		0.00	0	1,90
R2044 On 03/11/2022 Bond Future	10.60	Put			6,518.32000	6.51832	5,308,960	12.87		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			1,531.49000	1.53149	2,195,700	14.09		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,294.85000	2.29485	1,611,510	14.09		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			1,219.53000	1.21953	1,801,340	13.89		0.00	0	1,90
R2044 On 03/11/2022 Bond Future	11.30	Put			2,706.71000	2.70671	1,940,970	13.89		0.00	0	
R2044 On 03/11/2022 Bond Future	10.10	Call			19.94000	0.01994	45,210	12.78		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			1,471.81000	1.47181	2,121,170	14.06		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,365.96000	2.36596	1,667,770	14.06		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			1,501.56000	1.50156	2,158,350	14.08		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,330.27000	2.33027	1,639,510	14.08		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			316.86000	0.31686	552,360	13.12		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Put			5,237.38000	5.23738	4,125,330	13.12		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,738.61000	1.73861	2,257,850	15.30		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			5,108.84000	5.10884	4,257,380	15.30		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,762.92000	1.76292	2,286,730	15.32		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			5,065.55000	5.06555	4,218,660	15.32		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			1,787.42000	1.78742	2,315,810	15.33		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			5,022.54000	5.02254	4,180,230	15.33		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			5,264.20000	5.26420	4,501,630	15.22		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,952.09000	2.95209	3,589,350	15.23		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			5,227.49000	5.22749	4,468,570	15.23		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			5,191.01000	5.19101	4,435,730	15.24		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			3,960.70000	3.96070	4,714,400	15.67		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			4,138.71000	4.13871	3,496,230	15.67		0.00	0	4,00
R2044 On 04/05/2023 Bond Future	12.00	Call			4,814.59000	4.81459	5,649,590	16.04		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			3,464.78000	3.46478	2,903,600	16.04		0.00	0	4,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 04/05/2023 Bond Future	11.41	Call			2,923.76000	2.92376	3,557,370	15.22		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,980.56000	2.98056	3,621,460	15.24		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			5,641.55000	5.64155	6,496,110	16.72		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			4,080.28000	4.08028	3,511,360	16.72		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			5,676.09000	5.67609	6,533,290	16.73		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			4,056.13000	4.05613	3,489,850	16.73		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			5,607.08000	5.60708	6,458,990	16.70		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			4,104.58000	4.10458	3,533,010	16.70		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,837.62000	6.83762	6,055,900	15.31		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			3,897.77000	3.89777	4,568,850	15.33		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,801.81000	6.80181	6,022,930	15.33		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			3,925.63000	3.92563	4,599,550	15.34		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,766.17000	6.76617	5,990,130	15.34		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			3,869.99000	3.86999	4,538,230	15.31		0.00	0	
Total R2044 Option										0.00	0	11,86
Total For R2044										1,882,086.78	23	118,50
R2048 On 03/11/2022 Bond Future			11.23547	80.90891	11.44207	79.51922		14.80		0.00	0	256,86
R2048 On 02/02/2023 Bond Future			11.34856	82.39784	11.56263	80.98424		15.63		0.00	0	
R2048 On 04/05/2023 Bond Future			11.45578	79.50574	11.67757	78.06586		16.29		0.00	0	
R2048 On 03/08/2023 Bond Future			11.56047	81.04146	11.79046	79.57338		15.92		0.00	0	
R2048 On 02/11/2023 Bond Future			11.67867	78.12544	11.91727	76.63008		16.15		0.00	0	
Total R2048 Future										0.00	0	256,86
R2048 On 03/11/2022 Bond Future	10.70	Put			5,521.77000	5.52177	4,369,750	13.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			1,597.58000	1.59758	2,280,240	14.94		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,413.47000	2.41347	1,706,440	14.94		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			3,869.97000	3.86997	4,921,120	16.11		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			937.88000	0.93788	599,340	16.11		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			1,248.77000	1.24877	1,839,920	14.71		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Call			321.39000	0.32139	559,060	13.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			2,881.42000	2.88142	2,082,880	14.71		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			1,536.01000	1.53601	2,203,580	14.90		0.00	0	98
R2048 On 03/11/2022 Bond Future	11.30	Put			2,487.00000	2.48700	1,764,880	14.90		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			1,566.63000	1.56663	2,241,760	14.92		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,450.02000	2.45002	1,735,460	14.92		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Call			17.67000	0.01767	40,740	13.26		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Put			10,698.77000	10.69877	9,332,150	13.26		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Call			228.41000	0.22841	412,850	13.69		0.00	0	98
R2048 On 03/11/2022 Bond Future	10.60	Put			6,175.70000	6.17570	4,970,450	13.69		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,783.43000	1.78343	2,321,620	14.93		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	02/02/2023	Bond Future	11.06	Put		5,175.54000	5.17554	4,300,130	14.93	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,808.79000	1.80879	2,351,790	14.95	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		5,130.88000	5.13088	4,260,280	14.95	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,834.55000	1.83455	2,382,370	14.96	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		5,086.74000	5.08674	4,220,960	14.96	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		597.64000	0.59764	848,160	14.26	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		8,854.55000	8.85455	7,691,470	14.26	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,886.26000	1.88626	2,443,700	14.99	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		4,998.95000	4.99895	4,142,790	14.99	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,170.42000	3.17042	3,841,560	16.07	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,313.83000	5.31383	4,545,090	16.07	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,110.67000	3.11067	3,774,330	16.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,388.35000	5.38835	4,612,130	16.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,140.35000	3.14035	3,807,750	16.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,350.85000	5.35085	4,578,370	16.06	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,030.91000	4.03091	3,457,570	16.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		5,966.84000	5.96684	6,864,270	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,006.93000	4.00693	3,436,280	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		5,895.22000	5.89522	6,787,250	16.36	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,055.34000	4.05534	3,479,290	16.36	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		5,930.85000	5.93085	6,825,590	16.38	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,053.93000	4.05393	4,756,250	15.85	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,834.61000	6.83461	6,041,570	15.85	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,082.50000	4.08250	4,787,770	15.86	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,797.58000	6.79758	6,007,490	15.86	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,025.45000	4.02545	4,724,810	15.84	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,871.82000	6.87182	6,075,820	15.84	0.00	0	
Total R2048 Option											0.00	0	7,30
Total For R2048											0.00	0	264,16
R209	On	03/11/2022	Bond Future			11.11018	67.19096	11.30663	66.18438	13.41	0.00	0	20,2
R209	On	02/02/2023	Bond Future			11.23397	68.39780	11.43735	67.37404	14.15	0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.34928	66.54570	11.55995	65.50294	14.61	0.00	0	1,2
R209	On	03/08/2023	Bond Future			11.45716	67.86284	11.67536	66.79978	14.28	0.00	0	
R209	On	02/11/2023	Bond Future			11.58794	65.97039	11.81431	64.88749	14.36	0.00	0	
Total R209 Future											0.00	0	23,53
R209	On	03/11/2022	Bond Future	11.02	Call		822.85000	0.82285	1,219,050	13.01	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,298.79000	2.29879	1,688,410	13.01	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		184.89000	0.18489	325,680	12.28	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,459.90000	4.45990	3,594,110	12.28	0.00	0	

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	03/11/2022	Bond Future	10.00	Call			25.85000	0.02585	54,730	12.01	0.00	0	7,7
R209	On	03/11/2022	Bond Future	10.00	Put			7,148.22000	7.14822	6,170,520	12.01	0.00	0	6,0
R209	On	03/11/2022	Bond Future	12.00	Call			3,816.30000	3.81630	4,657,960	14.78	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			430.88000	0.43088	265,960	14.78	0.00	0	7,7
R209	On	03/11/2022	Bond Future	11.01	Call			803.80000	0.80380	1,194,310	12.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,332.07000	2.33207	1,716,000	12.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			842.07000	0.84207	1,243,950	13.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,265.73000	2.26573	1,661,030	13.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			2,043.31000	2.04331	2,698,160	13.86	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,073.38000	1.07338	721,650	13.86	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			0.57000	0.00057	1,560	12.09	0.00	0	6,0
R209	On	03/11/2022	Bond Future	9.25	Put			11,702.72000	11.70272	10,697,130	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			2.35000	0.00235	5,880	12.06	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			10,134.99000	10.13499	9,131,940	12.06	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			785.13000	0.78513	1,169,970	12.97	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,365.79000	2.36579	1,744,050	12.97	0.00	0	6,0
R209	On	02/02/2023	Bond Future	10.78	Put			4,477.20000	4.47720	3,787,540	13.48	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,102.37000	1.10237	1,439,860	13.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			4,440.56000	4.44056	3,754,290	13.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,119.17000	1.11917	1,460,020	13.51	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			4,404.00000	4.40400	3,721,090	13.51	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,085.58000	1.08558	1,419,680	13.48	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			4,332.20000	4.33220	3,735,740	14.12	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			559.70000	0.55970	735,240	13.59	0.00	0	7,5
R209	On	04/05/2023	Bond Future	10.00	Put			8,866.78000	8.86678	7,999,560	13.59	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			1,850.93000	1.85093	2,266,620	13.99	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,034.40000	2.03440	2,475,150	14.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			4,392.95000	4.39295	3,790,940	14.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,055.37000	2.05537	2,498,890	14.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put			4,674.76000	4.67476	4,047,690	13.99	0.00	0	7,5
R209	On	04/05/2023	Bond Future	11.10	Put			4,362.49000	4.36249	3,763,250	14.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,076.44000	2.07644	2,522,740	14.12	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			5,955.99000	5.95599	6,725,140	16.04	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			1,575.22000	1.57522	1,301,610	16.04	0.00	0	7,5
R209	On	03/08/2023	Bond Future	11.95	Put			3,127.96000	3.12796	2,702,270	14.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			4,376.90000	4.37690	5,010,210	14.78	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			3,166.46000	3.16646	2,736,710	14.78	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			4,404.48000	4.40448	5,039,820	14.79	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			3,147.15000	3.14715	2,719,430	14.79	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			4,432.12000	4.43212	5,069,490	14.80	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	02/11/2023	Bond Future	11.35	Call		2,953.72000	2.95372	3,449,620	13.98	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,202.35000	5.20235	4,615,350	13.98	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,911.31000	2.91131	3,402,880	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,259.23000	5.25923	4,667,900	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,932.61000	2.93261	3,426,350	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,230.86000	5.23086	4,641,700	13.97	0.00	0	
Total R209 Option											0.00	0	56,00
Total For R209											0.00	0	79,53
R210	On	03/11/2022	Bond Future			231.55139	231.55139	231.31408	231.31408		0.00	0	7
R210	On	02/02/2023	Bond Future			235.76442	235.76442	235.52582	235.52582		0.00	0	30
R210	On	04/05/2023	Bond Future			237.16793	237.16793	236.92669	236.92669		0.00	0	
R210	On	03/08/2023	Bond Future			241.90799	241.90799	241.66295	241.66295		0.00	0	
R210	On	02/11/2023	Bond Future			243.19892	243.19892	242.95179	242.95179		0.00	0	
Total R210 Future											0.00	0	1,03
Total For R210											0.00	0	1,03
R213	On	03/11/2022	Bond Future			10.75854	81.00248	10.97189	80.01384	9.99	0.00	0	34,05
R213	On	02/02/2023	Bond Future			10.91350	82.45626	11.13649	81.45086	10.19	0.00	0	
R213	On	04/05/2023	Bond Future			11.05211	80.47158	11.28516	79.44763	10.34	0.00	0	
R213	On	03/08/2023	Bond Future			11.18533	82.06333	11.42923	81.01951	9.88	0.00	0	
R213	On	02/11/2023	Bond Future			11.35685	80.03443	11.61263	78.97115	9.77	0.00	0	
Total R213 Future											0.00	0	34,05
R213	On	03/11/2022	Bond Future	9.13	Call			0.87000	0.00087	2,710	8.42	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			9,083.65000	9.08365	8,096,850	8.42	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,102.46000	3.10246	2,342,360	9.25	0	
R213	On	03/11/2022	Bond Future	10.39	Call			330.80000	0.33080	564,340	9.27	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,065.00000	3.06500	2,309,900	9.27	0	
R213	On	03/11/2022	Bond Future	10.40	Call			341.61000	0.34161	580,210	9.29	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,801.32000	4.80132	3,886,840	8.61	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			162.68000	0.16268	305,490	8.91	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,864.63000	3.86463	3,018,800	8.91	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			309.88000	0.30988	533,440	9.23	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,464.72000	5.46472	4,519,420	8.41	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			320.22000	0.32022	548,760	9.25	0	
R213	On	03/11/2022	Bond Future	9.19	Call			1.22000	0.00122	3,720	8.41	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			8,767.73000	8.76773	7,781,590	8.41	0	
R213	On	03/11/2022	Bond Future	9.84	Call			33.64000	0.03364	76,980	8.41	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,140.20000	3.14020	2,375,120	9.23	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,027.80000	3.02780	2,277,760	9.29	0	
R213	On	03/11/2022	Bond Future	9.98	Call			67.39000	0.06739	141,550	8.61	0	

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	10.23	Put		4,818.54000	4.81854	4,060,010	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		760.60000	0.76060	1,043,610	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,381.03000	4.38103	3,658,640	9.69	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.01	Put		5,678.88000	5.67888	4,860,050	9.54	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		606.59000	0.60659	847,640	9.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,893.67000	4.89367	4,129,320	9.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		616.87000	0.61687	860,830	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,856.10000	4.85610	4,094,660	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		627.12000	0.62712	873,990	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put		4,102.38000	4.10238	3,405,140	9.73	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,327.98000	5.32798	6,140,360	11.55	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		751.36000	0.75136	558,340	11.55	0.00	0	9;
R213	On	02/02/2023	Bond Future	9.16	Call		97.82000	0.09782	152,410	9.92	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		9,610.40000	9.61040	8,659,590	9.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		427.46000	0.42746	614,030	9.54	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		859.83000	0.85983	1,167,990	9.73	0.00	0	9;
R213	On	04/05/2023	Bond Future	10.75	Call		1,644.67000	1.64467	2,055,570	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,021.55000	4.02155	3,408,500	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,609.89000	1.60989	2,015,320	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		4,077.37000	4.07737	3,458,850	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,627.35000	1.62735	2,035,520	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,049.52000	4.04952	3,433,740	10.11	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,763.78000	2.76378	2,326,590	10.21	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,592.65000	3.59265	4,201,400	10.22	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,746.54000	2.74654	2,311,470	10.22	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,543.48000	3.54348	4,147,980	10.20	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,781.13000	2.78113	2,341,810	10.20	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,568.03000	3.56803	4,174,660	10.21	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,345.97000	2.34597	2,816,830	9.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,410.29000	4.41029	3,817,870	9.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,364.24000	2.36424	2,837,320	9.50	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,385.97000	4.38597	3,795,770	9.50	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,327.43000	2.32743	2,796,080	9.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,434.37000	4.43437	3,839,740	9.49	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	39,33
R214	On	03/11/2022	Bond Future			11.25488	64.66088	11.45623	63.58242	14.73	0.00	0	25,38
R214	On	02/02/2023	Bond Future			11.37462	65.82133	11.58302	64.72436	15.57	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.48040	63.77466	11.69589	62.65723	16.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	03/08/2023	Bond Future			11.58065	65.03645	11.80354	63.89724		15.81	0.00	0	
R214	On	02/11/2023	Bond Future			11.70332	62.94545	11.93422	61.78503		16.00	0.00	0	
Total R214 Future												0.00	0	89,88
R214	On	03/11/2022	Bond Future	11.34	Call			1,288.41000	1.28841	1,819,640	14.91	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,907.42000	1.90742	1,360,190	14.91	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			1,313.48000	1.31348	1,850,520	14.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,878.86000	1.87886	1,337,440	14.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			1,338.81000	1.33881	1,881,650	14.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,850.62000	1.85062	1,315,000	14.95	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			1,424.26000	1.42426	1,840,970	14.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			4,124.54000	4.12454	3,444,280	14.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			1,444.38000	1.44438	1,864,810	14.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			4,089.20000	4.08920	3,412,660	14.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			1,404.14000	1.40414	1,817,140	14.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			4,159.94000	4.15994	3,475,970	14.89	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			4,262.92000	4.26292	3,662,620	15.96	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,531.09000	2.53109	3,051,110	15.97	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			4,233.31000	4.23331	3,635,900	15.97	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,555.18000	2.55518	3,078,090	15.99	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			4,204.08000	4.20408	3,609,560	15.99	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,507.31000	2.50731	3,024,440	15.96	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			4,819.03000	4.81903	5,518,500	16.31	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			3,160.02000	3.16002	2,720,280	16.31	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			4,848.00000	4.84800	5,549,570	16.33	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			3,140.76000	3.14076	2,703,120	16.33	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			4,877.25000	4.87725	5,580,920	16.34	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			3,121.85000	3.12185	2,686,310	16.34	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			5,548.72000	5.54872	4,925,780	15.70	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			3,135.37000	3.13537	3,668,250	15.68	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			5,608.92000	5.60892	4,981,380	15.68	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			3,157.85000	3.15785	3,693,030	15.69	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			5,578.75000	5.57875	4,953,510	15.69	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			3,180.41000	3.18041	3,717,890	15.70	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	89,88
Total for Bond												3,539,280.78	43	1,495,10
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	

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

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

Contract 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 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	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			833.99100	833.99100	823.57400	823.57400				0.00	0	86
GOVI On 02/02/2023 GOVI			848.95900	848.95900	838.36500	838.36500				0.00	0	
GOVI On 04/05/2023 GOVI			865.06000	865.06000	854.27100	854.27100				0.00	0	
GOVI On 03/08/2023 GOVI			882.14500	882.14500	871.14500	871.14500				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
GOVI	On	02/11/2023	GOVI			898.50000	898.50000	887.29600	887.29600			0.00	0	
Total GOVI Future												0.00	0	86
GOVI	On	03/11/2022	GOVI	820.41	Call			31,640.00000	3.16400	135,810,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			31,540.00000	3.15400	135,710,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			31,440.00000	3.14400	135,610,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			124,550.00000	12.45500	18,610,000		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			124,650.00000	12.46500	18,710,000		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			124,750.00000	12.47500	18,810,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			14,110.00000	1.41100	122,000,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			14,010.00000	1.40100	121,900,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			13,910.00000	1.39100	121,800,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		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			339,350.00000	33.93500	449,350,000		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			339,250.00000	33.92500	449,250,000		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			339,150.00000	33.91500	449,150,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			14,760.00000	1.47600	126,800,000		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			14,960.00000	1.49600	127,000,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			14,860.00000	1.48600	126,900,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	86
Total for GOVI												0.00	0	86
AL37	On	03/11/2022	Index Future			832.33500	832.33500	827.27100	827.27100			0.00	0	
AL37	On	02/02/2023	Index Future			847.27300	847.27300	842.12900	842.12900			0.00	0	
AL37	On	04/05/2023	Index Future			863.34200	863.34200	858.10500	858.10500			0.00	0	
AL37	On	03/08/2023	Index Future			880.39300	880.39300	875.05600	875.05600			0.00	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
AL37	On	02/11/2023	Index Future			896.71600	896.71600	891.27900	891.27900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			957.74200	957.74200	946.68100	946.68100			0.00	0	
AL7T	On	02/02/2023	Index Future			974.93100	974.93100	963.68300	963.68300			0.00	0	
AL7T	On	04/05/2023	Index Future			993.42100	993.42100	981.96600	981.96600			0.00	0	
AL7T	On	03/08/2023	Index Future			1,013.04100	1,013.04100	1,001.36300	1,001.36300			0.00	0	
AL7T	On	02/11/2023	Index Future			1,031.82300	1,031.82300	1,019.92800	1,019.92800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			845.82400	845.82400	835.32900	835.32900			0.00	0	13
ALBI	On	02/02/2023	Index Future			861.00400	861.00400	850.33200	850.33200			0.00	0	
ALBI	On	04/05/2023	Index Future			877.33400	877.33400	866.46400	866.46400			0.00	0	
ALBI	On	03/08/2023	Index Future			894.66100	894.66100	883.58000	883.58000			0.00	0	
ALBI	On	02/11/2023	Index Future			911.24900	911.24900	899.96100	899.96100			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			326.43600	326.43600	327.23100	327.23100			0.00	0	70
IGOV	On	02/02/2023	Index Future			332.37400	332.37400	333.18700	333.18700			0.00	0	
IGOV	On	04/05/2023	Index Future			338.75600	338.75600	339.58700	339.58700			0.00	0	
IGOV	On	03/08/2023	Index Future			345.52300	345.52300	346.37100	346.37100			0.00	0	
IGOV	On	02/11/2023	Index Future			352.00400	352.00400	352.86800	352.86800			0.00	0	
Total IGOV Future												0.00	0	70
Total For IGOV												0.00	0	70
Total for Index												0.00	0	83
JIBAR f	On	21/09/2022	Jibar Future			5.81500	94.18500	5.82500	94.17500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.45500	93.54500	6.47500	93.52500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.53000	93.47000	6.55000	93.45000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.02500	92.97500	7.06500	92.93500			0.00	0	
JIBAR f	On	18/01/2023	Jibar Future			7.10000	92.90000	7.15000	92.85000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.51000	92.49000	7.58000	92.42000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.59000	92.41000	7.67000	92.33000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.04500	91.95500	8.12500	91.87500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.14500	91.85500	8.24500	91.75500			0.00	0	1
JIBAR f	On	20/12/2023	Jibar Future			8.16000	91.84000	8.26000	91.74000			0.00	0	21
JIBAR f	On	20/03/2024	Jibar Future			8.16000	91.84000	8.26000	91.74000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.16500	91.83500	8.25500	91.74500			0.00	0	
Total Jibar Future												0.00	0	41

Contract 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 JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										3,539,280.78	43	1,497,23
ABCPI3 On 07/12/2023 Spot Bond			1.77800	330.23488	1.77800	330.10170				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.86806				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.40008				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.08000	100.45798	10.08000	100.43099				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.05500	87.23587	12.05500	87.20797				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.02980				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.50847				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.69173				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.10804				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.48591				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN27 On 25/05/2027 Spot Bond					0.00000	102.56545				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN23 SPOT										0.00	0	100,000,00
Total For ABFN23										0.00	0	100,000,00
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.71042				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.23842				0.00	0	2,000,000,00
Total ABFN26 SPOT										0.00	0	2,000,000,00
Total For ABFN26										0.00	0	2,000,000,00
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.61949				0.00	0	200,000,00
Total ABFN28 SPOT										0.00	0	200,000,00
Total For ABFN28										0.00	0	200,000,00
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.75272				0.00	2,500,000,000	2,600,000,00
Total ABFN29 SPOT										0.00	2,500,000,000	2,600,000,00
Total For ABFN29										0.00	2,500,000,000	2,600,000,00
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.01866				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	100.65461				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.02793				0.00	0	10,000,000,00
Total ABFN33 SPOT										0.00	0	10,000,000,00
Total For ABFN33										0.00	0	10,000,000,00
ABFN33 On 07/02/2024 Spot Bond					0.00000	100.82854				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	101.17901				0.00	0	1,900,000,00
Total ABFN36 SPOT										0.00	0	1,900,000,00
Total For ABFN36										0.00	0	1,900,000,00
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.73289				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2022 Spot Bond					0.00000	101.34560				0.00	8,000,000,000	4,000,000,00
Total ABFN39 SPOT										0.00	8,000,000,000	4,000,000,00
Total For ABFN39										0.00	8,000,000,000	4,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.52738				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.38310				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.04305				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.85790				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.87842				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.89311				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.26431				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.32875				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.23955				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.17129				0.00	7,500,000,000	2,500,000,000
Total ABFN49 SPOT										0.00	7,500,000,000	2,500,000,000
Total For ABFN49										0.00	7,500,000,000	2,500,000,000
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.94300				0.00	0	2,000,000,000
Total ABFN50 SPOT										0.00	0	2,000,000,000
Total For ABFN50										0.00	0	2,000,000,000
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.04214				0.00	0	
Total ABFN51 SPOT										0.00	0	

Contract 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 ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.02882				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.41905				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.42966				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.43857				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.15975				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.31975				0.00	2,500,000,000	2,500,000,000
Total ABGN02 SPOT										0.00	2,500,000,000	2,500,000,000
Total For ABGN02										0.00	2,500,000,000	2,500,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.22750				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.53458				0.00	150,000,000	75,000,000
Total ABJ01 SPOT										0.00	150,000,000	75,000,000
Total For ABJ01										0.00	150,000,000	75,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.17281				0.00	700,000,000	350,000,000
Total ABJ02 SPOT										0.00	700,000,000	350,000,000
Total For ABJ02										0.00	700,000,000	350,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.05974				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.41962				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.45092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.49000	6.49000	6.49000	153.89915				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	45.49592	100.00000	45.37967				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.22000	2.22000	2.22000	164.73270				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.18500	3.18500	3.18500	222.85743				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.63500	4.63500	4.63500	238.89868				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.57500	8.57500	8.57500	99.77303				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.99500	8.99500	8.99500	107.44089				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.10500	103.57203	7.10500	103.55212			44,761,500,000.00	6,300,000,000	3,150,000,000	
Total ABS15 SPOT									14,761,500,000,000.00	6,300,000,000	3,150,000,000	
Total For ABS15									14,761,500,000,000.00	6,300,000,000	3,150,000,000	
ABS16 On 11/11/2025 Spot Bond			8.68500	107.99600	8.68500	107.97107			0.00	0	0	
Total ABS16 SPOT									0.00	0	0	
Total For ABS16									0.00	0	0	
ABS17 On 11/11/2027 Spot Bond			9.40500	108.36229	9.40500	108.33523			0.00	0	0	
Total ABS17 SPOT									0.00	0	0	
Total For ABS17									0.00	0	0	
ABS18 On 26/09/2023 Spot Bond			7.54500	106.68265	7.54500	106.66118			0.00	0	0	
Total ABS18 SPOT									0.00	0	0	
Total For ABS18									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			9.43000	97.84238	9.43000	97.81788				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	12.25003	100.00000	12.22306				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.90000	329.75219	1.90000	329.61813				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.87000	11.87000	11.87000	100.17308				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.59860				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.55601				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.48022				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.55211				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.55211				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.58837				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.58837				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	192.00981				0.00	0	
Total ACL203 SPOT										0.00	0	

Contract 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 ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	194.04271				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.48393				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.26901				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.32796				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.53658				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.27591				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.29518				0.00	0	1,200,000,00
Total AGL02 SPOT										0.00	0	1,200,000,00
Total For AGL02										0.00	0	1,200,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	103.28048				0.00	0	100,000,00
Total AGL03 SPOT										0.00	0	100,000,00
Total For AGL03										0.00	0	100,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.51923				0.00	400,000,000	420,000,00
Total AGT01 SPOT										0.00	400,000,000	420,000,00
Total For AGT01										0.00	400,000,000	420,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.34693				0.00	0	807,000,00
Total AGT02 SPOT										0.00	0	807,000,00
Total For AGT02										0.00	0	807,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.41280				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.98319				0.00	2,000,000,000	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	2,000,000,000	1,000,000,000
Total For AGT04										0.00	2,000,000,000	1,000,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.83424				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.86125				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.29500	96.07176	9.29500	96.04804				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.90200				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.03773				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.20715				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.76286				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.30290				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.10000	101.12786	9.10000	101.10341				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.28871				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.31505				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	100.33125				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.80206				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.83852				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.29060				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.31494				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.33111				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.44394				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.42731				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.50453				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.32302				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.31695				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.33918				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract 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 AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.33151				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.91054				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.45596				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.26500	105.59997	9.26500	105.57384				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			9.81500	101.63403	9.81500	101.60757				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.92000	88.69648	12.92000	88.66631				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.36500	199.82655	5.36500	199.72674				0.00	0	6,036,306,60
Total AIRL01 SPOT										0.00	0	6,036,306,60
Total For AIRL01										0.00	0	6,036,306,60
APF07 On 25/06/2023 Spot Bond					0.00000	101.34697				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.91889				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.87992				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.73176				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.71125				0.00	0	

Contract 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	100.35440				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.98500	253.87424	4.98500	253.75000				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.59500	219.39650	5.59500	219.28559				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.05500	213.37028	4.05500	213.27115				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.99000	117.41447	4.99000	117.35707				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.63436				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.69498				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.38373				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.46491				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.31991				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.31424				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	99.85401				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.33138				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	101.47114				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	102.40789				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.20500	4.20500	4.20500	115.72595				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.12500	5.12500	5.12500	104.13732				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.54888				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.73610				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.57761				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.92371				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.10000	115.85082	5.10000	115.79386				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.49240				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	100.96607				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.61821				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.43912				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.43912				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.14404				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.86228				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.57953				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	102.07511				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.81969				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	99.82068				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	99.82068				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.85388				0.00	0	

Contract 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	101.77475				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.29473				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.47736				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.41776				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.63082				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.01935				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.85762				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.30635				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.34148				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.71304				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	

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 20/03/2023 Spot Bond					0.00000	102.01518				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.74921				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.82271				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.82951				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.56000	9.56000	9.56000	100.81589				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.33500	11.33500	11.33500	99.43083				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.74477				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.83720				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	102.11929				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.81437				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	114.10323				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			11.12000	11.12000	11.12000	99.13315				0.00	0	
Total ASN486 SPOT										0.00	0	

Contract 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 ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.06621				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.85554				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.85554				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.42558				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.69000	96.19657	10.69000	96.16920				0.00	0	50,900,00
Total ASN508 SPOT										0.00	0	50,900,00
Total For ASN508										0.00	0	50,900,00
ASN50: On 21/12/2026 Spot Bond			9.87000	95.92592	9.87000	95.90067				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.42000	94.77654	10.42000	94.75025				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.42000	94.77654	10.42000	94.75025				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.10000	100.92316	9.10000	100.89876				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.11682	11.05000	101.08727				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.11187	11.00000	101.08245				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.06234	10.50000	101.03424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	101.06234	10.50000	101.03424				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.29203				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.75378				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.25674				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			11.03000	100.71354	11.03000	100.68416				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.12000	99.95658	11.12000	100.20857				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.98000	100.52329	10.98000	100.49409				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.22397				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.94439				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.02023				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	99.69344				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57(On 20/12/2022 Spot Bond					0.00000	101.37522				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	99.91039				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	100.84479				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	103.44335				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.38500	100.82503	9.38500	100.80005				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.98296				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.95484				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.88490				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.90485				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.19516				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.79070				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.87539				0.00	0	
Total ASN610 SPOT										0.00	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 ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.58932				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.67467				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.49196				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.24795				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.67089				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.42256				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.15292				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.22748				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.60959				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.74982				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.02268				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.82330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	99.86700				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	101.07399				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.48386				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	100.17110				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.40343				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.25540				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.34321				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.68382				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.74769				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.15278				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	102.41491				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/03/2032 Spot Bond					0.00000	101.45909				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.80784				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.83971				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.14550				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.82074				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.53476				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.54541				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.88957				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.58904				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.72046				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.42748				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.50238				0.00	0	
Total ASN715 SPOT										0.00	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 ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	99.76456				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	101.03169				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	101.13184				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	99.87425				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.94176				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 05/06/2023 Spot Bond					0.00000	100.02131				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.81732				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.14119				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.49706				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.48151				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.50281				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.44612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.78295				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.84885				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.75463				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.12384	10.12384	10.12384	103.46061				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	99.76470				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	101.00527				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.86569				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.77811				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.77910				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	99.78655				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	101.32370				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81: On 06/04/2025 Spot Bond					0.00000	101.31785				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.20305				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.00859				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.55592				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	101.45899				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.06744				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.26925				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.26602				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.15302				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.99892				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.99892				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.86582				0.00	0	
Total ASN834 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.53798				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.82043				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.81405				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.81405				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.99730				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.87975				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.76706				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.77272				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.78965				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.92172				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.91644				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.48160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.52436				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.14126				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.96992				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.83724				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.79054				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.25112				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.93968				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.93968				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	99.94825				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	99.83903				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	99.83903				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.77534				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 15/09/2022 Spot Bond					0.00000	101.35870				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.39736				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 27/09/2022 Spot Bond					0.00000	101.16436				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.54548				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.51351				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.76819				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	99.93662				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.05929				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.14906				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	99.80422				0.00	0	
Total ASN888 SPOT										0.00	0	

Contract 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 ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.57000	102.30776	11.57000	101.19158				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.55025				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.45485				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.32879				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.31478				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.76283				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.13562				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.58000	100.98069	7.58000	100.96017				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.00628				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.11920				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.94165				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.16509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.29064				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.29782				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.48000	12.48000	12.48000	104.42745				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.17941				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.28956				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.85633				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.23635				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.02202				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.98377				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.72781				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.82042				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.76677				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.96215				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.50825				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.97150				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.92013				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.68264				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.72842				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.68215				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.57594				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.66380				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.72877				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.82153				0.00	0	
Total BAYA97 SPOT										0.00	0	

Contract 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 BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.82065				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.05171				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.28880				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.09829				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.05262				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.08784				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.37382				0.00	1,000,000,000	500,000,000
Total BAYB20 SPOT										0.00	1,000,000,000	500,000,000
Total For BAYB20										0.00	1,000,000,000	500,000,000
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.05209				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.03384				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.05171				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.42500	9.42500	9.42500	97.52118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.74508				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.23691				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.95896				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.76501				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.32065				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.96428				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.32683				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.51552				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.14000	99.89994	9.14000	99.92493				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.83235				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond					0.00000	101.60378				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.60367				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	99.88476				0.00	300,000,000	150,000,000
Total BGT01 SPOT										0.00	300,000,000	150,000,000
Total For BGT01										0.00	300,000,000	150,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	100.91743				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.00500	104.75111	8.00500	104.72877				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.34289				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.73644				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.16008				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.21037				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.24877				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.90549				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.13604				0.00	0	
Total BNPP02 SPOT										0.00	0	

Contract 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 BNPP02										0.00	0	
BNPP0: On 21/02/2023 Spot Bond					0.00000	97.89900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	85.84000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	57.46300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	41.20900				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 13/09/2022 Spot Bond					0.00000	101.29642				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2: On 10/11/2022 Spot Bond					0.00000	100.48267				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.22634				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.40506				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.34857				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.42488				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.29464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.11731				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.66507				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.68348				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.48255				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.62362				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.28686				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.98214				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.56282				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.47005				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.92000	105.31075	8.92000	105.28564				0.00	0	7,168,503,00
Total CCT01 SPOT										0.00	0	7,168,503,00
Total For CCT01										0.00	0	7,168,503,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			9.22000	106.54358	9.22000	106.51733				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.77000	102.80517	9.77000	102.77852				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.31000	11.31000	11.31000	98.90103				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.95002				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.20854				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.22009				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.17177				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.22966				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.67831				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.43926	4.77000	105.66300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.55000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.55144				0.00	0	
Total CLN345 SPOT										0.00	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 CLN345										0.00	0	
CLN36: On 20/03/2024 Spot Bond			9.02000	107.04342	9.02000	107.01777				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36: 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	
CLN36: On 20/03/2024 Spot Bond			8.70700	112.04158	8.70700	110.61300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36: On 06/08/2023 Spot Bond					0.00000	100.77013				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37: On 20/03/2024 Spot Bond					0.00000	104.81723				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37: On 20/03/2024 Spot Bond			11.41000	103.71196	11.41000	103.68070				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38: On 20/09/2024 Spot Bond			6.50000	115.98100	6.50000	108.67300				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38: On 20/09/2024 Spot Bond					0.00000	104.01900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39: On 20/09/2022 Spot Bond					0.00000	101.47112				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39: On 14/11/2022 Spot Bond					0.00000	100.48037				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39: On 14/11/2022 Spot Bond					0.00000	100.47740				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45: On 31/01/2025 Spot Bond			4.92000	154.85529	4.92000	154.77989				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.36000	153.30504	5.36000	153.22860				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.42981				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.66500	102.60225	8.66500	102.57821				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.48392				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.10516				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.15929				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.76670				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.99794				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.74775				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.17571				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.56501				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			10.12500	99.77857	10.12500	99.75096				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.17500	103.47618	10.17500	103.44776				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.27068				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.87916				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.16399				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.38500	99.94860	9.38500	99.92292				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.22499				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.05258				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.07902				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.31376				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	99.87916				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.57777				0.00	0	
Total CLN533 SPOT										0.00	0	

Contract 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 CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.94297				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			10.65000	100.68396	10.65000	100.65558				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.41107				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.90310				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.06043				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	149.25600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.31230				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			10.12000	100.13324	10.12000	100.10638				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.17000	104.19925	10.17000	104.17118				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.26000	102.96295	10.26000	102.93497				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	308.49195				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.48916				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.52367				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.27964				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.16221				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	129.18200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.56382				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.62000	101.98184	10.62000	101.98453				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.12000	103.33539	10.12000	103.30768				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.88559				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.41920				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 17/01/2024 Spot Bond					0.00000	102.64801				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.02046				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.53927				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.35000	102.18994	10.35000	102.16193				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.54390				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.54137				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	99.81696				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.70546				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.90877				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.25366				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.56961				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	99.76720				0.00	0	
Total CLN583 SPOT										0.00	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 CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.91919				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.40338				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.10293				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	103.50538				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.46251				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.71759				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.48582				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.34000	157.61371	3.34000	126.44623				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.45510				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.41933				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.27615				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.59000	9.59000	9.59000	101.74724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.19258				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.88564				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.46251				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.46251				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.48800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.17500	9.17500	9.17500	100.00734				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.63290				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.74471				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.88374				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.93818				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.31209				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN609 On 30/04/2023 Spot Bond			9.75000	103.02491	9.75000	102.99812				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	100.88498				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.97146				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	99.97995				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.35630				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.13954				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	99.18400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.20621				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.76495				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.18407				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.80351				0.00	0	
Total CLN620 SPOT										0.00	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 CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	100.82965				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	97.02800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.91475				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			8.20500	101.31160	8.20500	101.28952				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.41941				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	99.28132				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.84000	60.23661	12.84000	79.30679				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.31027				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.82000	97.22102	10.82000	97.19318				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.41796				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.31228				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.30763				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.56992				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.92890				0.00	1,080,000,000	540,000,000
Total CLN635 SPOT										0.00	1,080,000,000	540,000,000
Total For CLN635										0.00	1,080,000,000	540,000,000
CLN635 On 21/11/2024 Spot Bond					0.00000	100.30274				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.41651				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.59659				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.44554				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.84035				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.30395				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.43901				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.03065				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.44114				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64{ On 19/08/2025 Spot Bond					0.00000	100.54259				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64{ On 31/05/2026 Spot Bond					0.00000	100.14202				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.41651				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65· On 19/11/2022 Spot Bond					0.00000	100.35337				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65; On 19/08/2025 Spot Bond					0.00000	100.41651				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	101.73400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65(On 20/06/2025 Spot Bond					0.00000	101.73741				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65; On 13/10/2026 Spot Bond					0.00000	101.69096				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65! On 20/06/2025 Spot Bond					0.00000	101.98846				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66· On 20/06/2023 Spot Bond					0.00000	100.40800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66; On 20/12/2023 Spot Bond					0.00000	100.58800				0.00	0	
Total CLN662 SPOT										0.00	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 CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	119.06300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	144.30600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 27/02/2023 Spot Bond					0.00000	100.25288				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	100.34353				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66: On 19/08/2025 Spot Bond					0.00000	100.48033				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66: On 02/05/2023 Spot Bond					0.00000	103.59561				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66: On 18/09/2024 Spot Bond					0.00000	102.96511				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67: On 27/02/2023 Spot Bond					0.00000	100.17283				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.45037				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 31/01/2025 Spot Bond			3.91548	158.46723	3.91548	128.72282				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			3.91548	158.46723	3.91548	128.72366				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.45762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.47695				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.44990				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.27036				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.42351				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	99.98117				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.39539				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.42905				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.72729				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.66015				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.65993				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.93912				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69 On 26/09/2023 Spot Bond					0.00000	101.34624				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.48165				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.52976				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.73967				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.22722				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	107.21157				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.11530				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.50081				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.27771				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.86084				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.30214				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	100.48660				0.00	0	
Total CLN707 SPOT										0.00	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 CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.54631				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.45186				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	81.77862				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	82.02135				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	99.86541				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.47301				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.46027				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.46027				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.46027				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	80.81840				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	99.89122				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	79.81657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	80.13864				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.01679				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	80.84815				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.35725				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.35725				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.35725				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.37827				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.37827				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.37827				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.34460				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.38179				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.01974				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	99.88961				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	94.19763				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.98611				0.00	760,000,000	380,000,000
Total CLN737 SPOT										0.00	760,000,000	380,000,000
Total For CLN737										0.00	760,000,000	380,000,000
CLN738 On 20/12/2023 Spot Bond					0.00000	102.27382				0.00	780,000,000	390,000,000
Total CLN738 SPOT										0.00	780,000,000	390,000,000
Total For CLN738										0.00	780,000,000	390,000,000
CLN739 On 20/06/2026 Spot Bond					0.00000	109.91300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.89568				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.41167				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.55607				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.73825				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.30900				0.00	0	
Total CLN744 SPOT										0.00	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 CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.09734				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.14693				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.48159				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.85594				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	99.88315				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.16805				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.83000	7.83000	7.83000	100.36608				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.12968				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 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	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.34249				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	102.27893				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.44860				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.63127				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.74210				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.59850				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.83000	7.83000	7.83000	100.36608				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN768 On 23/09/2026 Spot Bond					0.00000	101.53249				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	104.52954				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.47920				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.30213				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.62541				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.18118				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.88187				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.58000	6.58000	6.58000	121.10492				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.13321				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.15566				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.76351				0.00	0	
Total CLN779 SPOT										0.00	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 CLN779										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.76837				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond			11.08000	11.08000	11.08000	99.45052				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.86078				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.79270				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.80341				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	101.45068				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 21/12/2027 Spot Bond					0.00000	101.31319				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	101.45068				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	106.35849				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	106.19116				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.86095				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	98.51200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.86095				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.92074				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.86095				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.45074				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.86095				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.86111				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.86552				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.86552				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.14199				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	86.12075				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.77129				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.99361				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.87050				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.14293				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.80243				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.36577				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.42500	97.54571	9.42500	97.52118				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.37617				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.94554				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	101.68656				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.51984				0.00	0	
Total CLN813 SPOT										0.00	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 CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.51984				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	100.86095				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.86117				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.87050				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.76352				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.86095				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.86117				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.45075				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.86117				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.86117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.86083				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.86117				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	86.96081				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.86095				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.24447				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.11341				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.86083				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.96334				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.14112				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.14126				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.14127				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN837 On 31/08/2029 Spot Bond					0.00000	100.14117				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.77540				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.46669				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.36205				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	102.41800				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	101.89100				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	100.74300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	99.98021				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.30186				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	101.30393				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.49233				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.49233				0.00	0	
Total CLN848 SPOT										0.00	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 CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.49197				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.92441				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.68889				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.21576				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.27091				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.24606				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.27667				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.24427				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	101.22175				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	82.74118				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.96550				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.99400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.91523				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	99.93942				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	108.60772				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	102.08000				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	104.44000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.22231				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	85.63920				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.74419				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.75380				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.74893				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.26458				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87: On 31/08/2025 Spot Bond					0.00000	100.14112				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87: On 20/06/2027 Spot Bond					0.00000	100.64286				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.79323				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.76336				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87: On 24/04/2023 Spot Bond					0.00000	100.40000				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87: On 31/01/2030 Spot Bond					0.00000	100.46264				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87: On 02/04/2026 Spot Bond					0.00000	100.43605				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88: On 02/04/2026 Spot Bond					0.00000	100.41234				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	83.84510				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88: On 31/01/2030 Spot Bond					0.00000	100.39828				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	82.60215				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88: On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000.00	7,500,000,000	10,200,000,000	
Total CLN884 SPOT									750,000,000,000.00	7,500,000,000	10,200,000,000	

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 CLN884									50,000,000,000.00	7,500,000,000	10,200,000,000
COJ05 On 05/06/2023 Spot Bond			9.63500	104.90039	9.63500	104.87342			5,781,000,000.00	600,000,000	300,000,000
Total COJ05 SPOT									5,781,000,000.00	600,000,000	300,000,000
Total For COJ05									5,781,000,000.00	600,000,000	300,000,000
COJ08 On 22/06/2026 Spot Bond			11.39000	102.56697	11.39000	102.53593			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.72500	101.61917	10.72500	101.59017			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			9.10000	103.90087	9.10000	103.87561			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			13.18000	92.84947	13.18000	92.81709			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			11.77000	92.94569	11.77000	92.91666			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.80894			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.93189			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.29918			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.52803			0.00	400,000,000	
Total DSY02 SPOT									0.00	400,000,000	
Total For DSY02									0.00	400,000,000	
DSY03 On 21/11/2024 Spot Bond			10.52000	10.52000	10.52000	102.92176			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.22706			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.55371				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.49208				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.30677				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.09353				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.12584				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.61500	101.34225	7.61500	101.32185				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	71.23606	100.00000	71.10389				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	71.23606	100.00000	71.10389				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.16500	101.21221	9.16500	101.18757				0.00	0	2,440,000,00
Total DV24 SPOT										0.00	0	2,440,000,00
Total For DV24										0.00	0	2,440,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	100.51560	9.69000	100.48975				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.51560	9.69000	100.48975				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.72000	96.41552	10.72000	96.38817				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.84000	92.84063	11.84000	92.81161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.53693	10.10000	100.51002				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.53693	10.10000	100.51002				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22(On 24/10/2022 Spot Bond					0.00000	100.86822				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.91031				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.22074				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.78254				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.88020				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	99.81052				0.00	8,200,000,000	4,100,000,000
Total DVFB24 SPOT										0.00	8,200,000,000	4,100,000,000
Total For DVFB24										0.00	8,200,000,000	4,100,000,000
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.94342				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.43270				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.69058				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.00322				0.00	0	
Total DVFB28 SPOT										0.00	0	

Contract 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 DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond					0.00000	100.71871				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3: On 21/08/2023 Spot Bond					0.00000	101.24522				0.00	0	50,000,00
Total DVFB30 SPOT										0.00	0	50,000,00
Total For DVFB30										0.00	0	50,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.61742				0.00	0	100,000,00
Total DVFB31 SPOT										0.00	0	100,000,00
Total For DVFB31										0.00	0	100,000,00
DVFC2: On 15/12/2026 Spot Bond					0.00000	99.80227				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2: On 15/12/2028 Spot Bond					0.00000	99.79613				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.57500	101.73490	8.57500	101.71169				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.24500	115.76504	5.24500	115.70768				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.99000	104.26867	4.99000	104.21769				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	144.49502	2.25000	144.43495				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.39500	162.31986	3.39500	162.24741				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.41000	148.69998	3.41000	148.63355				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.41500	144.04393	3.41500	143.97957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.06500	119.00374	5.06500	118.94525				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.96000	106.58566	4.96000	106.53364				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	144.49502	2.25000	144.43495				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	167.20321				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	164.49700				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	151.72423				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	153.89332				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	127.74392				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.83232				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	123.82611				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.09861				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN013 On 15/04/2024 Spot Bond					0.00000	110.88733				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.66878				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.24256				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.65014				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	100.14030				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	102.95644				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	102.59857				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.83000	102.25713	10.83000	102.22782				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.74000	12.74000	12.74000	94.58930				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.79000	12.79000	12.79000	98.75073				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			10.92000	10.92000	10.92000	101.16394				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.92000	10.92000	10.92000	100.72105				0.00	0	
Total EMM07 SPOT										0.00	0	

Contract 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 EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.71500	12.71500	12.71500	70.10431				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.02000	12.02000	12.02000	98.30396				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.71500	12.71500	12.71500	91.78764				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.45047				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.98102				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.86233				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.89445				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.58197				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.08060				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.16898				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.97993				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	99.84278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.52580				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	99.85257				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.51659				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.13348				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.01001				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.74927				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.34762				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.04942				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.51433				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.68730				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.41695				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	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
ERS3B' On 17/05/2027 Spot Bond					0.00000	100.43328				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.42502				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.44136				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.42531				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2' On 17/05/2025 Spot Bond					0.00000	100.40618				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3' On 17/05/2027 Spot Bond					0.00000	100.42250				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.85500	101.92901	7.85500	101.90771			47,130,000,000,000.00	6,000,000,000	17,075,203,30	
Total ES23 SPOT									17,130,000,000,000.00	6,000,000,000	17,075,203,30	
Total For ES23									17,130,000,000,000.00	6,000,000,000	17,075,203,30	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.12137	10.00000	101.09470			0.00	0		
Total ES23/R2023 SPOT									0.00	0		
Total For ES23/R2023									0.00	0		
ES26 On 02/04/2026 Spot Bond			9.86000	97.45213	9.86000	97.42651			18,516,248,802,000.00	1,877,915,700	13,125,061,70	
Total ES26 SPOT									18,516,248,802,000.00	1,877,915,700	13,125,061,70	
Total For ES26									18,516,248,802,000.00	1,877,915,700	13,125,061,70	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.37984	7.85000	103.35810			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			11.96000	72.91615	12.15000	71.97705			8,395,337,548,000.00	701,951,300	1,531,669,90	
Total ES33 SPOT									8,395,337,548,000.00	701,951,300	1,531,669,90	
Total For ES33									8,395,337,548,000.00	701,951,300	1,531,669,90	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.84007	7.50000	99.82010			0.00	0		
Total ES33/R209 SPOT									0.00	0		

Contract 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 ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.26000	75.40825	12.45500	74.29409			5,307,498,668,000.00	432,911,800	10,457,402,00
Total ES42 SPOT									5,307,498,668,000.00	432,911,800	10,457,402,00
Total For ES42									5,307,498,668,000.00	432,911,800	10,457,402,00
ES42/R On 25/04/2042 Spot Bond			8.50000	103.11808	8.50000	103.09463			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.70500	11.70500	11.70500	99.99114			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			12.80500	12.80500	12.80500	95.41931			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.14990			0.00	0	100,000,00
Total EXX05 SPOT									0.00	0	100,000,00
Total For EXX05									0.00	0	100,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.58443			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.30282			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.46183			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.81084			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.94717			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.67618			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.71076			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG02 SPOT										0.00	0	
Total For FIG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.30571				0.00	0	
Total FIG03 SPOT										0.00	0	
Total For FIG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.32197				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.32604				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	100.60033				0.00	1,700,000,000	950,000,000
Total FRB22 SPOT										0.00	1,700,000,000	950,000,000
Total For FRB22										0.00	1,700,000,000	950,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.79556				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.17247				0.00	0	718,600,000
Total FRB24 SPOT										0.00	0	718,600,000
Total For FRB24										0.00	0	718,600,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.91767				0.00	0	553,800,000
Total FRB25 SPOT										0.00	0	553,800,000
Total For FRB25										0.00	0	553,800,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.04538				0.00	0	1,000,000,000
Total FRB26 SPOT										0.00	0	1,000,000,000
Total For FRB26										0.00	0	1,000,000,000
FRB27 On 03/06/2026 Spot Bond			9.50000	104.77233	9.50000	104.74577				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.13271				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	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
FRB29 On 19/04/2026 Spot Bond					0.00000	103.18286				0.00	0	2,100,000,00
Total FRB29 SPOT										0.00	0	2,100,000,00
Total For FRB29										0.00	0	2,100,000,00
FRB30 On 19/04/2026 Spot Bond			9.42000	99.32412	9.42000	99.29915				0.00	0	4,100,00
Total FRB30 SPOT										0.00	0	4,100,00
Total For FRB30										0.00	0	4,100,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.27102				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.38000	331.81662	1.38000	331.68637				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.24500	2.24500	2.24500	164.63701				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.25500	222.16647	3.25500	222.06801				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.15000	4.15000	4.15000	116.10802				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	232.65593				0.00	0	250,000,00
Total FRBI33 SPOT										0.00	0	250,000,00
Total For FRBI33										0.00	0	250,000,00
FRBI46 On 31/03/2046 Spot Bond			5.12000	102.00031	5.12000	101.95003				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.08000	102.31234	5.08000	102.26208				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			8.87000	8.87000	8.87000	83.23673				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.91000	8.91000	8.91000	82.34048				0.00	0	
Total FRBZ03 SPOT										0.00	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 FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	159.84563				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 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.27733				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.47154				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.99350				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.74900	9.74900	9.74900	100.85891				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.30485				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.60967				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.23000	3.23000	3.23000	119.76967				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.67941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.45403				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.06000	3.06000	3.06000	117.65610				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.43278				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.46855				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.47449				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	102.11246				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.84872				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.14406				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.14467				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.28056				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.15475				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 31/05/2024 Spot Bond					0.00000	101.12267				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.40715				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.58395				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.71612				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	102.47757				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.65772				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.84530				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.56691				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.71583				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.85061				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	101.59865				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	101.12278				0.00	0	
Total FRC325 SPOT										0.00	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 FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.91337				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.13191				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.15922				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.57970				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.90435				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.45143				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.15466				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.27622				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.60748				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.98859				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.43938				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.96200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.82639				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.34510				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.20963				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.93263				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.92093				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.13343				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.13177				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.12274				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 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	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.99547				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.95050				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC357 On 31/01/2024 Spot Bond					0.00000	100.95770				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	100.57437				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.98585				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.86018				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2023 Spot Bond					0.00000	101.22880				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.67006				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.63966				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.93923				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	102.25351				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.14081				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.73281				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	103.74335				0.00	0	
Total FRC371 SPOT										0.00	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 FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.99764				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.99414				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.84028				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.16657				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.06444				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.05384				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.45387				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.69173				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.62000				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.43190				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.43190				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.40997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.40997				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.34380				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.93199				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.02559				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.76582				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	101.79044				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.60706				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.52881				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.93196				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.84089				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	98.76905				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/07/2025 Spot Bond					0.00000	100.90217				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	100.97838				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.04038				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.11500	11.11500	11.11500	99.28741				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	102.18417				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	100.54701				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			13.39000	13.39000	13.39000	102.59972				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.44883				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	101.42261				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	101.15037				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	101.87621				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.58000	11.58000	11.58000	103.96869				0.00	0	
Total FRC409 SPOT										0.00	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 FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	100.93199				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	101.00518				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.15586				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	101.04395				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.14721				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41 On 31/05/2025 Spot Bond					0.00000	100.14968				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41 On 20/06/2027 Spot Bond					0.00000	95.50247				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	101.00508				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.15522				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	101.03580				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42 On 30/04/2026 Spot Bond					0.00000	100.93199				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	101.59773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421: On 27/09/2028 Spot Bond					0.00000	101.55877				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422: On 27/09/2028 Spot Bond					0.00000	101.55877				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423: On 31/08/2025 Spot Bond					0.00000	100.14488				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424: On 31/07/2025 Spot Bond					0.00000	100.93189				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425: On 30/09/2027 Spot Bond					0.00000	100.82223				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426: On 30/09/2026 Spot Bond					0.00000	100.86875				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427: On 21/06/2027 Spot Bond					0.00000	100.51635				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428: On 31/10/2027 Spot Bond					0.00000	100.36895				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429: On 31/10/2026 Spot Bond					0.00000	100.39605				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430: On 31/08/2027 Spot Bond					0.00000	100.28026				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431: On 31/10/2026 Spot Bond					0.00000	100.32448				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43: On 31/08/2027 Spot Bond					0.00000	100.25675				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.27135				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.16754				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.13324				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,00
Total FRC437 SPOT										0.00	0	3,000,000,00
Total For FRC437										0.00	0	3,000,000,00
FRI33 On 28/02/2033 Spot Bond			4.62000	109.12096	4.62000	109.06848				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.84000	119.58723	4.84000	119.52924				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.83447				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.04614				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.69940				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.95499				0.00	0	5,000,000,00
Total FRJ25 SPOT										0.00	0	5,000,000,00
Total For FRJ25										0.00	0	5,000,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.11333				0.00	0	
Total FRJ26 SPOT										0.00	0	

Contract 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 FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.14324				0.00	0	2,100,000,00
Total FRJ27 SPOT										0.00	0	2,100,000,00
Total For FRJ27										0.00	0	2,100,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.14593				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.86463				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.15143				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.78771				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.32483				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.36800	4.36800	4.36800	110.04247				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.81000	4.81000	4.81000	119.96936				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.51890				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.95000	117.98926	4.95000	117.93172				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.96500	232.04169	4.96500	231.92827				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.09000	115.99194	5.09000	115.93493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.96500	4.96500	4.96500	231.92827				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.42000	160.28684	3.42000	160.21520				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	110.83517	3.70500	110.78478				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.89000	118.85772	4.89000	118.79994				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.08500	229.56701	5.08500	229.45407				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.13500	228.54525	5.13500	228.43248				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.60000	163.35490	2.60000	163.28546				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.16500	227.93479	5.16500	227.82216				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.09000	115.99194	5.09000	115.93493				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			3.54500	218.93042	3.54500	218.83170				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.84000	105.95246	5.84000	105.89828				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 31/03/2028 Spot Bond			3.75500	216.62096	3.75500	216.52206				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.81500	215.96627	3.81500	215.86733				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.67500	217.85072	5.67500	217.74014				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.79000	106.58860	5.79000	106.53423				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	115.93493				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.07000	116.27481	5.07000	116.21771				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.62500	218.04729	3.62500	217.94850				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.44500	222.33061	5.44500	222.21910				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.75500	216.62096	3.75500	216.52206				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.75500	216.62096	3.75500	216.52206				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.15600	223.28379	3.15600	223.18543				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.37000	160.47189	3.37000	160.40038				0.00	0	
Total FRS146 SPOT										0.00	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 FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.10500	212.83398	4.10500	212.73481				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.14500	212.40605	4.14500	212.30686				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.34000	160.58304	3.34000	160.51161				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.62000	218.10236	3.62000	218.00357				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.15500	4.15500	4.15500	212.20004				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2022 Spot Bond					0.00000	100.85395				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.92875				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.45187				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.40248				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	169.08329				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	139.80894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	183.28821				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	190.50785				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.61125				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.67618				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.52711				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.22721				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.97685				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.38335				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(On 20/12/2024 Spot Bond					0.00000	101.28988				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	101.43938				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.48364				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	

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 FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	120.40288				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	107.43224				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	105.44650				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	100.11302				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	70.71041				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	99.91078				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	104.43413				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.34053				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	95.93148				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.07276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	110.79920				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.89920				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.14827				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.42838				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	112.48420				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.43772				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 31/03/2032 Spot Bond					0.00000	101.43023				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27(On 30/09/2024 Spot Bond					0.00000	101.75259				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27(On 21/09/2024 Spot Bond					0.00000	101.91921				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.12737				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	101.50630				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.59000	10.59000	10.59000	94.20494				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.59000	10.59000	10.59000	94.20494				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	100.89130				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	100.60395				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			11.92900	11.92900	11.92900	88.76219				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 12/02/2024 Spot Bond					0.00000	92.08056				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29(On 20/01/2023 Spot Bond					0.00000	90.19540				0.00	0	
Total FRS292 SPOT										0.00	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 FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	94.99396				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	101.77609				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	102.38772				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.44407				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.15275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.93199				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.76628				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.09000	1.09000	1.09000	332.84791				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			0.78500	334.20157	0.78500	334.07584				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			0.83000	0.83000	0.83000	333.89426				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.68083				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.79000	110.91336	4.79000	110.85973				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.45500	71.67586	4.45500	117.25591				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.49000	2.49000	2.49000	163.70279				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			2.77000	2.77000	2.77000	162.64306				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			1.89000	1.89000	1.89000	329.65773				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.22500	7.22500	7.22500	100.39720				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.66000	106.78827	8.66000	106.76354				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.67000	103.82471	8.67000	103.80077				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.09500	105.46617	9.09500	105.44055			882,879,844,500.00		97,073,100	95,778,400
Total FRX26 SPOT									882,879,844,500.00		97,073,100	95,778,400
Total For FRX26									882,879,844,500.00		97,073,100	95,778,400
FRX27 On 07/03/2027 Spot Bond			9.54000	102.33389	9.54000	102.30797				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.43000	104.22372	9.43000	104.19762				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.29000	98.23737	10.29000	98.21059				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.22000	96.41742	10.22000	96.39130				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.84500	102.67831	10.84500	102.64868				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.76500	73.58684	11.76500	73.56385				0.00	0	
Total FRX45 SPOT										0.00	0	

Contract 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 FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.48537				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.28992				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.27974				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.28663				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.28865				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.70293				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.74214				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.76172				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.71180				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.90365				0.00	100,000,000	20,050,000,00
Total GBL06 SPOT										0.00	100,000,000	20,050,000,00
Total For GBL06										0.00	100,000,000	20,050,000,00
GH5A11 On 25/11/2022 Spot Bond					0.00000	100.29102				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.57491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.23603				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.24084				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.31051				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.75000	120.09788	3.75000	120.04307				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.33433				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.14400	106.03569	8.14400	106.01257				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.02970				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.93000	106.86664	7.93000	106.84394				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.83199				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.72544				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.13618				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	100.81321				0.00	260,000,000	130,000,000
Total GRT25G SPOT										0.00	260,000,000	130,000,000
Total For GRT25G										0.00	260,000,000	130,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.42443				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.19253				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.93820				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.34915				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.15378				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.90778				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.24375				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.70871				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.26854				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.18751				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.72284				0.00	0	
Total GRT39 SPOT										0.00	0	

Contract 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 GRT39									0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.31539			0.00	0	
Total GRT40 SPOT									0.00	0	
Total For GRT40									0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.51948			0.00	0	
Total GRT41 SPOT									0.00	0	
Total For GRT41									0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.71418			0.00	0	
Total GRT42 SPOT									0.00	0	
Total For GRT42									0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.17289			0.00	0	
Total GRT45 SPOT									0.00	0	
Total For GRT45									0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.52016			0.00	0	
Total GRT47 SPOT									0.00	0	
Total For GRT47									0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.27490			0.00	0	100,000,00
Total GRT48 SPOT									0.00	0	100,000,00
Total For GRT48									0.00	0	100,000,00
GRT49 On 10/06/2025 Spot Bond					0.00000	99.89082			0.00	0	
Total GRT49 SPOT									0.00	0	
Total For GRT49									0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	99.88648			0.00	0	
Total GRT50 SPOT									0.00	0	
Total For GRT50									0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.21427			0.00	0	
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.21690			0.00	0	
Total H10T2 SPOT									0.00	0	
Total For H10T2									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.72159			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T1 On 31/03/2027 Spot Bond					0.00000	100.35023			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.37718				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.07684				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.16529				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.30929				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.30175				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	99.96550				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	99.89606				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.19114				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.17264				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.25603				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.70000	330.54403	1.70000	330.41143				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2024 Spot Bond			1.88000	1.88000	1.88000	340.56144			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.02000	96.85796	11.02000	96.82974			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.77000	79.44689	4.77000	110.18239			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.97000	83.90910	11.97000	83.88260		2,349,731,349,000.00		196,301,700	4,093,683,90
Total HWAY34 SPOT								2,349,731,349,000.00		196,301,700	4,093,683,90
Total For HWAY34								2,349,731,349,000.00		196,301,700	4,093,683,90
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.06378	100.00000	10.04163			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.00000	83.11484	12.00000	83.08852			0.00	0	4,590,000,00
Total HWAY35 SPOT									0.00	0	4,590,000,00
Total For HWAY35									0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.06053	100.00000	10.03838			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	100.15491			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			1.92000	165.95390	1.92000	165.88639		130,910,858,496,000.00		68,182,738,800	677,567,454,10
Total I2025 SPOT								130,910,858,496,000.00		68,182,738,800	677,567,454,10
Total For I2025								130,910,858,496,000.00		68,182,738,800	677,567,454,10
I2029 On 31/03/2029 Spot Bond			3.28500	122.36292	3.28000	122.34552		54,183,924,639,000.00		16,494,345,400	189,255,601,00
Total I2029 SPOT								54,183,924,639,000.00		16,494,345,400	189,255,601,00
Total For I2029								54,183,924,639,000.00		16,494,345,400	189,255,601,00
I2033 On 28/02/2033 Spot Bond			4.17500	113.68595	4.12000	114.21152		919,900,062,870,000.00		220,335,344,400	552,588,753,10
Total I2033 SPOT								919,900,062,870,000.00		220,335,344,400	552,588,753,10
Total For I2033								919,900,062,870,000.00		220,335,344,400	552,588,753,10
I2038 On 31/01/2038 Spot Bond			4.21500	129.16711	4.19000	129.50815		89,356,359,770,685.00		21,199,610,859	524,208,829,40
Total I2038 SPOT								89,356,359,770,685.00		21,199,610,859	524,208,829,40

Contract 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 I2038									19,356,359,770,685.00	21,199,610,859	524,208,829,45
I2046 On 31/03/2046 Spot Bond			4.23500	117.45136	4.22000	117.68331			81,926,627,244,000.00	19,345,130,400	432,284,044,70
Total I2046 SPOT									11,926,627,244,000.00	19,345,130,400	432,284,044,70
Total For I2046									11,926,627,244,000.00	19,345,130,400	432,284,044,70
I2050 On 31/12/2050 Spot Bond			4.24000	118.80925	4.18000	120.06432			302,724,052,332,960.00	71,397,182,154	494,124,404,25
Total I2050 SPOT									12,724,052,332,960.00	71,397,182,154	494,124,404,25
Total For I2050									12,724,052,332,960.00	71,397,182,154	494,124,404,25
IBG01 On 07/02/2025 Spot Bond					0.00000	100.54811			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.56372			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.55000	331.13967	1.55000	331.00819			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.62673			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.56741			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.51025			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.89671			0.00	0	
Total IBL133 SPOT									0.00	0	
Total For IBL133									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.90487			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.30394			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.51083			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.59478				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.53571				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.28157				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.42850				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.19250				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.21577				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.22219				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.33158				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.69768				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.63783				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.75314				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL161 On 15/02/2023 Spot Bond					0.00000	100.84805				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.88104				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.90736				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.60297				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.49234				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.89969				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.79426				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.22617				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.43040				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.89287				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.89005				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.00039				0.00	0	
Total IBL192 SPOT										0.00	0	

Contract 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 IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.84852				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.66988				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.58783				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.53580				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.07056				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.07244				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.35358				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.93203				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.93449				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.94270				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.93696				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.67039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.73118				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.37126				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.26236				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.23815				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond					0.00000	100.23815				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.23815				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	99.52110				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.44125				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.30795				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	101.08045				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.70230				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL220 On 31/03/2027 Spot Bond					0.00000	99.74870				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.86253				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.48000	8.48000	8.48000	101.50453				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.56924				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.83000	8.83000	8.83000	101.52302				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.23025				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.59295				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.85757				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.93927				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.84920				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.84538				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.40771				0.00	0	
Total IBL231 SPOT										0.00	0	

Contract 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 IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.38000	9.38000	9.38000	100.74786				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.23962				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.28676				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.73659				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.34570				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.59254				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.83294				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.90888				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.22000	100.89472	11.22000	96.31345				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.75175				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.78490				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.60950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.32000	10.32000	10.32000	96.26040				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.42783				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.68500	102.66122	8.68500	102.63751				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.05500	103.43803	7.05500	103.41834				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.94078				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.96000	101.92607	9.96000	101.89916				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.34000	103.22108	11.34000	103.17697				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.54000	103.61060	10.54000	103.58152				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.53162				0.00	150,000,000	75,000,000
Total IDCG13 SPOT										0.00	150,000,000	75,000,000
Total For IDCG13										0.00	150,000,000	75,000,000
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.91643				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.50104				0.00	700,000,000	350,000,000
Total IDCG16 SPOT										0.00	700,000,000	350,000,000
Total For IDCG16										0.00	700,000,000	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.58911				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.22539				0.00	100,000,000	50,000,000
Total IDCG19 SPOT										0.00	100,000,000	50,000,000
Total For IDCG19										0.00	100,000,000	50,000,000
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.37759				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.87789				0.00	0	100,000,000
Total IDCG22 SPOT										0.00	0	100,000,000
Total For IDCG22										0.00	0	100,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.33017				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.48440				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.27000	100.99845	9.27000	100.97345				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.82227				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.77556				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.58057				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.90574				0.00	0	50,000,000
Total INLV07 SPOT										0.00	0	50,000,000
Total For INLV07										0.00	0	50,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.57051				0.00	0	
Total INLV08 SPOT										0.00	0	

Contract 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 INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.85823				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.99960				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.44117				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.36624				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.37899				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.65011				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.91453				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.54836				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.55536				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.56699				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.10804				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.21743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.54332				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.31029				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.27580				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.41500	209.54347	4.41500	209.44411				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.91588				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.31500	210.59846	4.31500	210.49916				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.16721				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.23764				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.29910				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.61875				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.91493				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.82721				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.01967				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.09166				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.50239				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.56500	101.49131	7.56500	101.47073				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.20744				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.35084				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.66000	100.36956	7.66000	100.34906				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.97310				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.61500	99.98837	7.61500	100.12395				0.00	0	
Total IVC200 SPOT										0.00	0	

Contract 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 IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.86234				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.55500	99.98718	7.55500	99.96670				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.92112				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.36756				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.26500	6.26500	6.26500	101.58533				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.98082				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.32193				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.13348				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.91500	7.91500	7.91500	99.76547				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.61500	8.61500	8.61500	98.98481				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.84210				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.81503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.13000	7.13000	7.13000	102.59108				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.88000	102.18215	8.88000	102.15789				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.63000	101.84550	7.63000	101.33177				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.53537				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.52000	9.52000	9.52000	100.24159				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.75798				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.36216				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.23668				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.10098				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.47000				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.27489				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ107 On 27/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.04107				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.88219				0.00	0	
Total IVZ108 SPOT										0.00	0	
Total For IVZ108										0.00	0	
IVZ109 On 15/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.76466				0.00	0	
Total IVZ109 SPOT										0.00	0	
Total For IVZ109										0.00	0	
IVZ110 On 29/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.53043				0.00	0	
Total IVZ110 SPOT										0.00	0	
Total For IVZ110										0.00	0	
IVZ111 On 27/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.56830				0.00	0	
Total IVZ111 SPOT										0.00	0	
Total For IVZ111										0.00	0	
IVZ112 On 06/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.39221				0.00	0	
Total IVZ112 SPOT										0.00	0	
Total For IVZ112										0.00	0	
IVZ113 On 10/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.39221				0.00	0	
Total IVZ113 SPOT										0.00	0	
Total For IVZ113										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	101.72695				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.31720				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.08411				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.95776				0.00	0	
Total KAP015 SPOT										0.00	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 KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.89429				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.13541				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.82841				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	99.82091				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	99.82041				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.54518				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.01932				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.95325				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.98844				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.04907				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.02000	118.46742	10.02000	118.43594				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.47500	104.44521	8.47500	104.42112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.34481				0.00	600,000,000	620,000,000
Total LGL07 SPOT										0.00	600,000,000	620,000,000
Total For LGL07										0.00	600,000,000	620,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	100.60442				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.48797				0.00	100,000,000	100,000,000
Total LGL09 SPOT										0.00	100,000,000	100,000,000
Total For LGL09										0.00	100,000,000	100,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	102.13047				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.92016				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.83032				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.00955				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.23120				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.30080				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.30687				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF065 On 30/09/2022 Spot Bond					0.00000	101.12490				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	

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	100.42253				0.00	0	1,000,000,00
Total MBF068 SPOT										0.00	0	1,000,000,00
Total For MBF068										0.00	0	1,000,000,00
MBF07: On 28/05/2024 Spot Bond					0.00000	100.33797				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	101.33286				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.08632				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.78720				0.00	3,000,000,000	1,500,000,00
Total MBP038 SPOT										0.00	3,000,000,000	1,500,000,00
Total For MBP038										0.00	3,000,000,000	1,500,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.26994				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.77734				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.44279				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.60454				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.50891				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	100.05955				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.12980				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			9.27000	9.27000	9.27000	105.86219				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.14955				0.00	0	100,000,00
Total MMIG06 SPOT										0.00	0	100,000,00
Total For MMIG06										0.00	0	100,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.31656				0.00	300,000,000	100,000,00
Total MMIG07 SPOT										0.00	300,000,000	100,000,00
Total For MMIG07										0.00	300,000,000	100,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.82609				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.92000	100.08586	9.92000	100.05939				0.00	0	121,900,00
Total MML02 SPOT										0.00	0	121,900,00
Total For MML02										0.00	0	121,900,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.26683				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.17000	89.08299	10.17000	90.33273				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.42895				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.70000	99.57809	10.70000	99.54988				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.14218				0.00	0	100,000,00
Total MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	102.96789				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.63059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.73619				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.33902				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.01738				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.30129				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.58102				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.07266				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.56064				0.00	0	1,490,000,00
Total MTN21 SPOT										0.00	0	1,490,000,00
Total For MTN21										0.00	0	1,490,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.95967				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.86500	96.37756	9.86500	96.35234				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.83205				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.07238				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN26 On 29/06/2026 Spot Bond					0.00000	102.69625				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.28146				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.32486				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.33175				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.66575				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.31010				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.32625				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.59744				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.32210				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.32223				0.00	300,000,000	150,000,000
Total MWAR08 SPOT										0.00	300,000,000	150,000,000
Total For MWAR08										0.00	300,000,000	150,000,000
N7B25 On 20/06/2025 Spot Bond					0.00000	101.31762				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.63089				0.00	0	
Total N7C25 SPOT										0.00	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 N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.89714				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.14198				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.20500	102.44882	8.20500	102.42617				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.56500	102.26285	8.56500	102.23955				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.80000	100.13118	10.80000	100.10256				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.08920				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.76428				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.83730				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.87724				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.75784				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.43543				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.13000	106.80444	8.13000	106.78131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/On 12/02/2025 Spot Bond			8.72000	102.20103	8.72000	102.17733				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/On 22/04/2026 Spot Bond			9.45500	105.21942	9.45500	105.19287				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			9.47000	105.48854	9.47000	105.46188				0.00	0	643,400,00
Total NBK20A SPOT										0.00	0	643,400,00
Total For NBK20A										0.00	0	643,400,00
NBK21/On 21/07/2027 Spot Bond			9.71000	104.86608	9.71000	104.83905				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			7.46500	103.48989	7.46500	103.46904				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			8.39800	109.49673	8.39800	109.47226				0.00	0	632,300,00
Total NBK23A SPOT										0.00	0	632,300,00
Total For NBK23A										0.00	0	632,300,00
NBK24/On 19/11/2027 Spot Bond			9.44000	109.30045	9.44000	109.27306				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			7.88500	7.88500	7.88500	101.72600				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/On 12/02/2025 Spot Bond					0.00000	102.28232				0.00	0	15,980,000,00
Total NBK25B SPOT										0.00	0	15,980,000,00
Total For NBK25B										0.00	0	15,980,000,00
NBK26/On 10/05/2023 Spot Bond			100.00000	65.62678	100.00000	65.48233				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/On 22/04/2026 Spot Bond					0.00000	103.05256				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK27/ On 10/05/2026 Spot Bond			9.33500	109.14436	9.33500	109.11731				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.06500	102.62409	8.06500	102.60203				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.84000	106.43903	8.84000	106.41401				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.15500	102.40163	8.15500	102.37939				0.00	0	1,936,400,00
Total NBK30A SPOT										0.00	0	1,936,400,00
Total For NBK30A										0.00	0	1,936,400,00
NBK31/ On 09/11/2023 Spot Bond			7.96500	104.65923	7.96500	104.63702		2,389,500,000,000.00		300,000,000	150,000,00	
Total NBK31A SPOT								2,389,500,000,000.00		300,000,000	150,000,00	
Total For NBK31A								2,389,500,000,000.00		300,000,000	150,000,00	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.86141				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.23523				0.00	2,000,000,000	2,570,000,00
Total NBK35B SPOT										0.00	2,000,000,000	2,570,000,00
Total For NBK35B										0.00	2,000,000,000	2,570,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	103.68942				0.00	0	450,000,00
Total NBK36B SPOT										0.00	0	450,000,00
Total For NBK36B										0.00	0	450,000,00
NBK4 On 28/10/2024 Spot Bond			11.59500	11.59500	11.59500	79.05381				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.28671				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.16495				0.00	300,000,000	150,000,00
Total NBK43B SPOT										0.00	300,000,000	150,000,00
Total For NBK43B										0.00	300,000,000	150,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.71718				0.00	0	
Total NBK45B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.08814				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.46063				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.76755				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.24845				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.76681				0.00	0	120,000,00
Total NBK52B SPOT										0.00	0	120,000,00
Total For NBK52B										0.00	0	120,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	100.91336				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.77836				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.98791				0.00	0	10,000,000,00
Total NBKB56 SPOT										0.00	0	10,000,000,00
Total For NBKB56										0.00	0	10,000,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.80777				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.11995				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.35322				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.26962				0.00	0	5,660,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB60 SPOT										0.00	0	5,660,000,00
Total For NBKB60										0.00	0	5,660,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.63453				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.86223				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.36645				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.46051				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			10.76500	104.79915	10.76500	104.76929				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.44985				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.42000	104.96262	10.42000	104.93366				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.46051				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.47740				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.49870				0.00	0	
Total NCLN91 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.79638				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.79638				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.79638				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.25332				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.61940				0.00	600,000,000	
Total NGL04 SPOT										0.00	600,000,000	
Total For NGL04										0.00	600,000,000	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.99615				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.03348				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.06751				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.42980				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.47819				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.32515				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.45878				0.00	300,000,000	800,200,000
Total NGLT1B SPOT										0.00	300,000,000	800,200,000
Total For NGLT1B										0.00	300,000,000	800,200,000
NGT10: On 25/03/2024 Spot Bond					0.00000	104.54698				0.00	615,000,000	307,500,000

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 NGT103 SPOT										0.00	615,000,000	307,500,000
Total For NGT103										0.00	615,000,000	307,500,000
NGT10 On 15/01/2025 Spot Bond					0.00000	105.70684				0.00	100,000,000	1,035,800,000
Total NGT104 SPOT										0.00	100,000,000	1,035,800,000
Total For NGT104										0.00	100,000,000	1,035,800,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.10966				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.96241				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.39646				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.68292				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.86875				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.89624				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.08260				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.31531				0.00	0	290,000,000
Total NGT1G SPOT										0.00	0	290,000,000
Total For NGT1G										0.00	0	290,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	99.83427				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.42864				0.00	100,000,000	5,190,000,000
Total NHM016 SPOT										0.00	100,000,000	5,190,000,000
Total For NHM016										0.00	100,000,000	5,190,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	102.01367				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.05641				0.00	1,000,000,000	600,000,000
Total NHM019 SPOT										0.00	1,000,000,000	600,000,000
Total For NHM019										0.00	1,000,000,000	600,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	102.89279				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.21892				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.13500	5.13500	5.13500	228.43248				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.12500	3.12500	3.12500	223.53665				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.67500	2.67500	2.67500	163.00166				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.15000	4.15000	4.15000	116.10802				0.00	0	25,529,790,000
Total NI29 SPOT										0.00	0	25,529,790,000
Total For NI29										0.00	0	25,529,790,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.94000	4.94000	4.94000	118.07590				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.78000	2.78000	2.78000	162.60537				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	266.19159	3.45000	266.07225				0.00	0	
Total NILB12 SPOT										0.00	0	

Contract 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 NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.58000	2.58000	2.58000	163.36124				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.77000	2.77000	2.77000	227.60445				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			2.91500	226.03085	2.91500	225.93276				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.96000	91.99742	4.96000	117.78774				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.42500				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	
NN019 On 11/10/2022 Spot Bond					0.00000	100.78413				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.03183				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.07299				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.39563				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.15246				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.29300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.02218				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	121.06185				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.06345				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.31405				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.59731				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	100.52651				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	166.19527				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	158.28332				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.88126				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.97478				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.33623				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.64421				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.87641				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	103.46529				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.90990				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.45866				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.33074				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.50089				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.84104				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.50089				0.00	0	
Total NN107 SPOT										0.00	0	

Contract 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 NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.96478				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.23171				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.03416				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.06378				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	101.50077				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	93.19067				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	124.12000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.26000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	126.60000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	124.57000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	122.86887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF041 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	
NNF041 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.13622				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF061 On 31/10/2022 Spot Bond					0.00000	104.77830				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF081 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	
NNF081 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 08/09/2022 Spot Bond					0.00000	101.39118				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF081 On 19/09/2022 Spot Bond					0.00000	101.28578				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										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
NNF081 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF086 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	124.37096				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	87.63993				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2054 Spot Bond					0.00000	100.29973				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	100.30822				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A28 On 22/05/2053 Spot Bond					0.00000	100.28618				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.24822				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	108.77649				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.32442				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2054 Spot Bond					0.00000	100.30610				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	100.26621				0.00	0	
Total NQ1C10 SPOT										0.00	0	

Contract 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 NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.48978				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.27221				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.56500	104.79706	8.56500	104.77278				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			1.98000	210.15596	1.98000	210.07007				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.53000	106.40927	11.53000	106.37669				0.00	0	430,000,00
Total NRA028 SPOT										0.00	0	430,000,00
Total For NRA028										0.00	0	430,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	15.81598	100.00000	15.78098				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	100.83473				0.00	1,720,000,000	1,720,000,00
Total NTC23 SPOT										0.00	1,720,000,000	1,720,000,00
Total For NTC23										0.00	1,720,000,000	1,720,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.61929				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.19151				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.35822				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.29558				0.00	0	19,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.80400				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.52046				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.47660				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.54458				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.72000	110.09565	8.72000	110.07011				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
OML09 On 14/09/2022 Spot Bond			8.15000	99.84394	8.15000	99.82169				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.09500	105.62774	9.09500	105.60221				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	100.50430				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.14436				0.00	1,000,000,000	500,000,00
Total OML12 SPOT										0.00	1,000,000,000	500,000,00
Total For OML12										0.00	1,000,000,000	500,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.64668				0.00	300,000,000	150,000,00
Total OML13 SPOT										0.00	300,000,000	150,000,00
Total For OML13										0.00	300,000,000	150,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	101.30519				0.00	1,200,000,000	600,000,00
Total OML14 SPOT										0.00	1,200,000,000	600,000,00
Total For OML14										0.00	1,200,000,000	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PEP01 On 10/03/2023 Spot Bond					0.00000	100.15232				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.84368				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.23642				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.26707				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.18892				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.11477				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.12785				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.84000	108.02814	9.02000	107.35064			975,621,550,416,000.00	902,219,632,400	562,417,895,000	
Total R186 SPOT									975,621,550,416,000.00	902,219,632,400	562,417,895,000	
Total For R186									975,621,550,416,000.00	902,219,632,400	562,417,895,000	
R197 On 07/12/2023 Spot Bond			0.48000	335.43368	0.48000	335.31024			28,642,717,344,000.00	59,672,327,800	279,758,458,100	
Total R197 SPOT									28,642,717,344,000.00	59,672,327,800	279,758,458,100	
Total For R197									28,642,717,344,000.00	59,672,327,800	279,758,458,100	
R202 On 07/12/2033 Spot Bond			4.15500	249.60553	4.13500	249.94217			71,665,061,895,000.00	17,247,909,000	171,301,029,800	
Total R202 SPOT									71,665,061,895,000.00	17,247,909,000	171,301,029,800	
Total For R202									71,665,061,895,000.00	17,247,909,000	171,301,029,800	
R2023 On 28/02/2023 Spot Bond			6.95000	100.54383	6.96500	100.51831			398,235,000,000,000.00	57,300,000,000	234,848,217,400	
Total R2023 SPOT									398,235,000,000,000.00	57,300,000,000	234,848,217,400	
Total For R2023									398,235,000,000,000.00	57,300,000,000	234,848,217,400	
R2030 On 31/01/2030 Spot Bond			10.31500	89.03232	10.52000	88.05148			519,007,602,801,000.00	1,310,616,345,400	1,824,048,853,800	
Total R2030 SPOT									519,007,602,801,000.00	1,310,616,345,400	1,824,048,853,800	
Total For R2030									519,007,602,801,000.00	1,310,616,345,400	1,824,048,853,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2030									19,007,602,801,000.00	310,616,345,400	324,048,853,80
R2032 On 31/03/2032 Spot Bond			10.76500	88.80343	10.96500	87.72932			668,728,795,084,500.00	712,376,107,300	1,345,598,930,20
Total R2032 SPOT									18,728,795,084,500.00	712,376,107,300	345,598,930,20
Total For R2032									18,728,795,084,500.00	712,376,107,300	345,598,930,20
R2035 On 28/02/2035 Spot Bond			11.00500	85.89540	11.20500	84.68077			238,690,060,709,500.00	566,895,961,900	1,667,704,726,10
Total R2035 SPOT									18,690,060,709,500.00	566,895,961,900	1,667,704,726,10
Total For R2035									18,690,060,709,500.00	566,895,961,900	1,667,704,726,10
R2037 On 31/01/2037 Spot Bond			11.16500	81.98477	11.35500	80.81840			087,078,690,539,000.00	545,192,896,600	1,850,108,385,80
Total R2037 SPOT									17,078,690,539,000.00	545,192,896,600	1,850,108,385,80
Total For R2037									17,078,690,539,000.00	545,192,896,600	1,850,108,385,80
R2040 On 31/01/2040 Spot Bond			11.23500	83.98676	11.43000	82.69857			172,861,954,594,500.00	282,408,718,700	1,165,318,182,50
Total R2040 SPOT									17,286,195,454,500.00	282,408,718,700	1,165,318,182,50
Total For R2040									17,286,195,454,500.00	282,408,718,700	1,165,318,182,50
R2044 On 31/01/2044 Spot Bond			11.22500	80.96579	11.42500	79.61891			403,052,562,105,000.00	392,254,125,800	1,439,849,349,20
Total R2044 SPOT									13,052,562,105,000.00	392,254,125,800	1,439,849,349,20
Total For R2044									13,052,562,105,000.00	392,254,125,800	1,439,849,349,20
R2048 On 28/02/2048 Spot Bond			11.14500	80.03070	11.34500	78.64194			282,652,031,663,500.00	1,281,530,016,300	5,614,568,948,60
Total R2048 SPOT									12,652,031,663,500.00	281,530,016,300	5,614,568,948,60
Total For R2048									12,652,031,663,500.00	281,530,016,300	5,614,568,948,60
R209 On 31/03/2036 Spot Bond			11.01000	69.59424	11.20000	68.58659			883,634,542,243,000.00	261,910,494,300	665,178,202,60
Total R209 SPOT									13,634,542,243,000.00	261,910,494,300	665,178,202,60
Total For R209									13,634,542,243,000.00	261,910,494,300	665,178,202,60
R210 On 31/03/2028 Spot Bond			2.40000	232.03249	2.41500	231.75763			66,066,594,720,000.00	27,527,747,800	300,544,211,00
Total R210 SPOT									16,066,594,720,000.00	27,527,747,800	300,544,211,00
Total For R210									16,066,594,720,000.00	27,527,747,800	300,544,211,00
R213 On 28/02/2031 Spot Bond			10.63500	80.14718	10.84000	79.15547			598,560,376,950,000.00	338,369,570,000	1,273,164,858,70
Total R213 SPOT									18,560,376,950,000.00	338,369,570,000	1,273,164,858,70
Total For R213									18,560,376,950,000.00	338,369,570,000	1,273,164,858,70
R214 On 28/02/2041 Spot Bond			11.16000	63.97810	11.35500	62.90031			782,082,337,868,000.00	159,684,797,300	397,104,701,00
Total R214 SPOT									12,082,337,868,000.00	159,684,797,300	397,104,701,00
Total For R214									12,082,337,868,000.00	159,684,797,300	397,104,701,00
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.36090			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.08093			0.00	250,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB14 SPOT										0.00	250,000,000	200,000,000
Total For RDFB14										0.00	250,000,000	200,000,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.37126				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.81331				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.73625				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.39869				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.37890				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.74697				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.35956				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.92366				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.85721				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.51934				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	96.60335				0.00	0	100,000,000
Total RED151 SPOT										0.00	0	100,000,000
Total For RED151										0.00	0	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 Intere
RED16: On 07/12/2022 Spot Bond					0.00000	99.97066				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.65079				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.19534				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.02812				0.00	150,000,000	75,000,000
Total RED501 SPOT										0.00	150,000,000	75,000,000
Total For RED501										0.00	150,000,000	75,000,000
RED60: On 09/08/2024 Spot Bond					0.00000	99.92827				0.00	760,000,000	380,000,000
Total RED603 SPOT										0.00	760,000,000	380,000,000
Total For RED603										0.00	760,000,000	380,000,000
RED70: On 17/04/2023 Spot Bond					0.00000	101.51492				0.00	800,000,000	400,000,000
Total RED704 SPOT										0.00	800,000,000	400,000,000
Total For RED704										0.00	800,000,000	400,000,000
RED70: On 17/04/2023 Spot Bond					0.00000	101.89963				0.00	900,000,000	450,000,000
Total RED705 SPOT										0.00	900,000,000	450,000,000
Total For RED705										0.00	900,000,000	450,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	100.96758				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.14436				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.04647				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.51854				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.62844				0.00	0	
Total RES52 SPOT										0.00	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 RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.44312				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.35799				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.43895				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.53481				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.76906				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										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	101.99716				0.00	0	30,400,000,00
Total RN2027 SPOT										0.00	0	30,400,000,00
Total For RN2027										0.00	0	30,400,000,00
RW23 On 10/12/2023 Spot Bond			8.74500	103.17933	8.74500	103.15520				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.65500	96.31233	11.65500	96.28253				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.14000	94.23488	12.14000	94.20455				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.78502				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.20000	95.53606	11.20000	95.50762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.93754				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.07587				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.21500	105.67534	9.21500	105.64946				0.00	0	737,000,00
Total SBS20 SPOT										0.00	0	737,000,00
Total For SBS20										0.00	0	737,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.21936				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.98500	104.75742	6.98500	104.73788				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.25000	99.07835	9.25000	99.05401				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.56000	103.14241	9.56000	103.11609				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.76000	107.16039	8.76000	107.13543				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.90000	101.37257	8.90000	101.34859				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.54500	96.82069	10.54500	96.79366				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS41 On 12/11/2022 Spot Bond			6.69500	103.73419	6.69500	103.71540				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.04500	107.70791	9.04500	107.68202				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.69000	107.95802	9.69000	107.93027				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.29500	102.04152	7.29500	102.02176				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.91833				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.53500	8.53500	8.53500	102.57018				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.91621				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.76256				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.74644				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.79044				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.11240				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.93690				0.00	0	
Total SBS62 SPOT										0.00	0	

Contract 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 SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.38133				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.34978				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.82035				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.29731				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.52401				0.00	0	6,350,000,00
Total SBS68 SPOT										0.00	0	6,350,000,00
Total For SBS68										0.00	0	6,350,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.07682				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.59621				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.44639				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.07075				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.79627				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.82491				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.85779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.88000	329.83126	1.88000	329.69736				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.13500	5.13500	5.13500	228.43248				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.16886				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS01 On 19/08/2026 Spot Bond					0.00000	99.85982				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.17433				0.00	0	240,000,0€
Total SBT102 SPOT										0.00	0	240,000,0€
Total For SBT102										0.00	0	240,000,0€
SBT103 On 31/03/2024 Spot Bond					0.00000	104.96630				0.00	0	379,000,0€
Total SBT103 SPOT										0.00	0	379,000,0€
Total For SBT103										0.00	0	379,000,0€
SBT104 On 30/09/2025 Spot Bond					0.00000	105.70243				0.00	350,000,000	175,000,0€
Total SBT104 SPOT										0.00	350,000,000	175,000,0€
Total For SBT104										0.00	350,000,000	175,000,0€
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,0€
Total SBT105 SPOT										0.00	0	100,000,0€
Total For SBT105										0.00	0	100,000,0€
SBT106 On 31/12/2026 Spot Bond					0.00000	102.15819				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.50463				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	101.28232				0.00	600,000,000	300,000,0€
Total SBT108 SPOT										0.00	600,000,000	300,000,0€
Total For SBT108										0.00	600,000,000	300,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT201 On 13/02/2023 Spot Bond					0.00000	101.41001				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.13332				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.48500	104.89978	8.48500	104.87597				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.88480				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.80621				0.00	0	100,000,00
Total SBT206 SPOT										0.00	0	100,000,00
Total For SBT206										0.00	0	100,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	107.06371				0.00	0	100,000,00
Total SBT207 SPOT										0.00	0	100,000,00
Total For SBT207										0.00	0	100,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.10879				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.30558				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.68114				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.78813				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.97000	93.66841	9.97000	93.64365				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.68999				0.00	0	
Total SLRA4 SPOT										0.00	0	

Contract 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 SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.85809				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.46183				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.45587				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.47354				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.48560				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.48560				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.47963				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.46773				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.48539				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.49746				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.49446				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.49145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.50907				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.66000	106.50847	8.66000	106.48381				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.14347				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.76013				0.00	0	100,000,00
Total SNT06 SPOT										0.00	0	100,000,00
Total For SNT06										0.00	0	100,000,00
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.52426				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.28215				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.28699				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.28452				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.29004				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	102.15010				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.53310				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond					0.00000	101.87979				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG008 On 15/10/2022 Spot Bond					0.00000	100.94543				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	101.49454				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.64131				0.00	0	1,400,000,00
Total SPG010 SPOT										0.00	0	1,400,000,00
Total For SPG010										0.00	0	1,400,000,00
SPG011 On 12/07/2025 Spot Bond					0.00000	100.92336				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.88848				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.29485				0.00	0	100,000,00
Total SSA07 SPOT										0.00	0	100,000,00
Total For SSA07										0.00	0	100,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.37312				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.42000	3.42000	3.42000	160.21520				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.99500	107.46673	8.99500	107.44089				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.33000	81.61669	10.33000	81.59398				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.49177				0.00	0	
Total SSN029 SPOT										0.00	0	

Contract 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 SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.97853				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.36500	105.38962	8.36500	105.36602				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.09000	115.99194	5.09000	115.93493				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.50811				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.78803				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.51035				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			1.51000	1.51000	1.51000	331.16759				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.86484				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.69729				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.99779				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.72000	2.72000	2.72000	162.83167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	115.93493				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.12000	4.12000	4.12000	116.31703				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.59500	3.59500	3.59500	218.27922				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.16531				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.16294				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.81964				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.82302				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.25900				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.19949				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.44545				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.99807				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 27/08/2024 Spot Bond					0.00000	100.16836				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.87384				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.66745				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	230.99672				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.48126				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.16587				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	99.97989				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.18500	85.06358	11.18500	85.03843				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.67487				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.74500	216.73028	3.74500	216.63139				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.19000	227.42758	5.19000	227.31505				0.00	0	
Total SSN105 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.52575				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.52019				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	99.90164				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.10504				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.96440				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.84206				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.06696				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.87427				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.70478				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.73937				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	99.93354				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.26836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	99.96528				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 09/09/2022 Spot Bond					0.00000	99.94435				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16 On 12/09/2022 Spot Bond					0.00000	101.42247				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16 On 12/12/2022 Spot Bond					0.00000	101.38148				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	101.38958				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	101.37397				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	101.38958				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	101.37793				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16 On 15/09/2022 Spot Bond					0.00000	101.35870				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17 On 19/09/2022 Spot Bond					0.00000	101.28578				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17 On 26/09/2022 Spot Bond					0.00000	101.26205				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17: On 03/10/2022 Spot Bond					0.00000	101.16562				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	100.32616				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	100.35356				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.25224	117.12243	4.25224	117.06741				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.25100	50.19538	4.25100	118.50989				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 30/11/2022 Spot Bond					0.00000	100.12481				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.29696				0.00	150,000,000	150,000,000
Total SST201 SPOT										0.00	150,000,000	150,000,000
Total For SST201										0.00	150,000,000	150,000,000
SST202 On 31/08/2027 Spot Bond					0.00000	100.14670				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.02387				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.51000	102.59475	9.51000	102.56871				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.28655				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.37886				0.00	0	
Total T17A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.41905				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.40854				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.29244				0.00	0	200,000,00
Total T17A21 SPOT										0.00	0	200,000,00
Total For T17A21										0.00	0	200,000,00
T17A22 On 21/02/2026 Spot Bond					0.00000	100.28841				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.29244				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.64000	99.04339	7.64000	99.02320				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.15000	99.07808	8.15000	99.05657				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.45568				0.00	0	100,000,00
Total TC001 SPOT										0.00	0	100,000,00
Total For TC001										0.00	0	100,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	100.54979				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.99654				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.28910				0.00	650,000,000	650,000,00
Total TFS154 SPOT										0.00	650,000,000	650,000,00
Total For TFS154										0.00	650,000,000	650,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.28374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.58823				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.56606				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.49939				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.89192				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.21456				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.59780				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.74256				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.98965				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.91419				0.00	1,140,000,000	570,000,000
Total TFS168 SPOT										0.00	1,140,000,000	570,000,000
Total For TFS168										0.00	1,140,000,000	570,000,000
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.00159				0.00	1,720,000,000	860,000,000
Total TFS169 SPOT										0.00	1,720,000,000	860,000,000
Total For TFS169										0.00	1,720,000,000	860,000,000
TFS17C On 30/11/2026 Spot Bond					0.00000	99.88277				0.00	840,000,000	420,000,000
Total TFS170 SPOT										0.00	840,000,000	420,000,000
Total For TFS170										0.00	840,000,000	420,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS171 On 22/02/2025 Spot Bond					0.00000	100.33910				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.39112				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	100.29936				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.98500	9.98500	9.98500	102.77327				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.28463				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.29108				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.29108				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.30970				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.34748				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.35411				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.32872				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.38454				0.00	0	
Total TH15C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.31901				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.59894				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.47688				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.40498				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.29268				0.00	0	100,000,00
Total TH16A2 SPOT										0.00	0	100,000,00
Total For TH16A2										0.00	0	100,000,00
TH16A: On 21/08/2024 Spot Bond			8.92000	99.62879	8.92000	99.60517				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.29471				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.29349				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.19000	99.48240	6.19000	99.46592				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.30240				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.49451				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.31777				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.31494				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.33434				0.00	100,000,000	100,000,000
Total TH16C2 SPOT										0.00	100,000,000	100,000,000
Total For TH16C2										0.00	100,000,000	100,000,000
TH16C: On 21/08/2024 Spot Bond					0.00000	100.32909				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.40171				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.43590				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.41579				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.31057				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.30453				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.30252				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.32507				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.31581				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	100.31460				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.39897				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.38413				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.37490				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.26433				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.27044				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.68000	99.95794	7.68000	99.97896				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.68500	101.66495	8.68500	101.64108				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.99943				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.19314				0.00	500,000,000	500,000,000
Total TL27 SPOT										0.00	500,000,000	500,000,000
Total For TL27										0.00	500,000,000	500,000,000
TL28 On 24/04/2025 Spot Bond			9.49000	102.94911	9.49000	102.92304				0.00	0	
Total TL28 SPOT										0.00	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 TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.31394			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.39134			0.00	0	100,000,00
Total TL30 SPOT									0.00	0	100,000,00
Total For TL30									0.00	0	100,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.64200			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.97629			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.86500	105.70794	8.86500	105.68302		1,320,319,413,000.00		148,936,200	339,155,20
Total TN23 SPOT								1,320,319,413,000.00		148,936,200	339,155,20
Total For TN23								1,320,319,413,000.00		148,936,200	339,155,20
TN23/R On 06/11/2023 Spot Bond			100.00000	48.92816	100.00000	48.82046			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.87000	99.55301	9.87000	99.52694		11,945,456,691,000.00		1,210,279,300	2,168,547,40
Total TN25 SPOT								11,945,456,691,000.00		1,210,279,300	2,168,547,40
Total For TN25								11,945,456,691,000.00		1,210,279,300	2,168,547,40
TN25/R On 19/08/2025 Spot Bond			100.00000	18.19104	100.00000	18.15100			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.37000	93.29701	11.37000	93.26898		17,944,898,064,000.00		1,578,267,200	20,566,478,60
Total TN27 SPOT								17,944,898,064,000.00		1,578,267,200	20,566,478,60
Total For TN27								17,944,898,064,000.00		1,578,267,200	20,566,478,60
TN27/R On 14/11/2027 Spot Bond			100.00000	12.85219	100.00000	12.82390			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.45000	95.53891	11.45000	95.51000			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.12000	96.10403	12.12000	96.07313			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 TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.99646	8.00000	118.97096				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.41200	94.54012	12.41200	94.50919				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.65500	90.99363	12.65500	90.96313			8,987,508,866,500.00		710,194,300	726,751,60
Total TN40 SPOT									8,987,508,866,500.00		710,194,300	726,751,60
Total For TN40									8,987,508,866,500.00		710,194,300	726,751,60
TN40/R On 09/10/2040 Spot Bond			10.75000	104.41469	10.75000	104.38483				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	100.66720				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.67955				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.45000	102.58540	5.45000	102.56794				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.56337				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.33894				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.36222				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.39418				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3 On 20/06/2026 Spot Bond			8.04000	101.00401	8.04000	100.22324				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	101.20465				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.31279				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.07500	102.96600	8.07500	102.94356				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.44817				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.53970				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.40097				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.97379				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.36500	104.95228	8.36500	104.92879				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.97379				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.05000	102.82018	9.05000	102.79532				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.52785				0.00	0	
Total TRA4B1 SPOT										0.00	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 TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.60290				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.51346				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.44956				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.86477				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.86477				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	99.86023				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26: On 07/02/2023 Spot Bond					0.00000	97.49531				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26: On 13/02/2023 Spot Bond					0.00000	97.33961				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	96.79009				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	101.25426				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	100.95814				0.00	600,000,000	300,000,000
Total TU1B11 SPOT										0.00	600,000,000	300,000,000
Total For TU1B11										0.00	600,000,000	300,000,000
TU1D1: On 31/01/2025 Spot Bond					0.00000	101.54788				0.00	620,000,000	310,000,000

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 TU1D11 SPOT										0.00	620,000,000	310,000,000
Total For TU1D11										0.00	620,000,000	310,000,000
TWC41 On 02/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	101.33200				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.86937				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.72358				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.73135				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.31509				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.33154				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.23278				0.00	0	
Total TWC420 SPOT										0.00	0	
Total For TWC420										0.00	0	
TWC42 On 02/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			190,000,000,000,000.00		1,900,000,000	25,000,000,000
Total TWC421 SPOT									10,000,000,000,000.00		1,900,000,000	25,000,000,000
Total For TWC421									10,000,000,000,000.00		1,900,000,000	25,000,000,000
TWC42 On 02/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	20,300,000,000
Total TWC422 SPOT									0.00		0	20,300,000,000
Total For TWC422									0.00		0	20,300,000,000
UG26 On 09/03/2026 Spot Bond			11.34000	99.85540	11.34000	99.82547			0.00		0	
Total UG26 SPOT									0.00		0	
Total For UG26									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.44111				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.41839				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.45003				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.48854				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.49743				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.51166				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.57440				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.58622				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.16921				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.63409				0.00	2,300,000,000	1,400,000,000
Total VKE14 SPOT										0.00	2,300,000,000	1,400,000,000
Total For VKE14										0.00	2,300,000,000	1,400,000,000
VKE15 On 14/02/2023 Spot Bond					0.00000	100.44198				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.46691				0.00	0	
Total VKE16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.38773				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.15366				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.15798				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.42789				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT												
Total for SPOT :										74,871,293,643,531,600.00	426,959,833,213	040,750,934,61
Total Futures												
Total Options										0.000000000	0	162,00
Grand Total:										74,871,293,647,070,900.00	426,959,833,256	040,752,431,84