



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2022 Bond Future			12.51071	71.77768	12.59922	71.37167			0.00	0	
ES33 On 02/02/2023 Bond Future			12.70050	73.14033	12.79261	72.72780			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.86438	70.87040	12.96028	70.44994			0.00	0	
ES33 On 03/08/2023 Bond Future			13.02995	72.37080	13.12995	71.94168			0.00	0	
ES33 On 02/11/2023 Bond Future			13.20837	70.10323	13.31278	69.66510			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.78405	69.81147	12.87237	69.34732			0.00	0	
ES42 On 02/02/2023 Bond Future			12.95056	71.13777	13.04229	70.66606			0.00	0	4,76
ES42 On 04/05/2023 Bond Future			13.10179	68.35850	13.19722	67.87758			0.00	0	
ES42 On 03/08/2023 Bond Future			13.24976	69.80680	13.34901	69.31597			0.00	0	
ES42 On 02/11/2023 Bond Future			13.40857	67.01827	13.51202	66.51715			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			165.70019	165.70019	165.63573	165.63573			16,570,019.00	100	7,08

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
I2025	On	02/02/2023	Bond Future			167.13667	167.13667	167.07363	167.07363			0.00	0	2
I2025	On	04/05/2023	Bond Future			170.62286	170.62286	170.56004	170.56004			0.00	0	
I2025	On	03/08/2023	Bond Future			172.46473	172.46473	172.40055	172.40055			0.00	0	
I2025	On	02/11/2023	Bond Future			176.10604	176.10604	176.04059	176.04059			0.00	0	
Total I2025 Future												16,570,019.00	100	7,31
Total For I2025												16,570,019.00	100	7,31
I2029	On	03/11/2022	Bond Future			119.14980	119.14980	119.38518	119.38518			0.00	0	1,08
I2029	On	02/02/2023	Bond Future			121.41175	121.41175	121.65362	121.65362			0.00	0	7
I2029	On	04/05/2023	Bond Future			122.64053	122.64053	122.88832	122.88832			0.00	0	
I2029	On	03/08/2023	Bond Future			125.23439	125.23439	125.48783	125.48783			0.00	0	
I2029	On	02/11/2023	Bond Future			126.52899	126.52899	126.78734	126.78734			0.00	0	
Total I2029 Future												0.00	0	1,82
Total For I2029												0.00	0	1,82
I2033	On	03/11/2022	Bond Future			113.38203	113.38203	113.74713	113.74713			0.00	0	1,4
I2033	On	02/02/2023	Bond Future			115.53450	115.53450	115.90842	115.90842			0.00	0	6,1
I2033	On	04/05/2023	Bond Future			116.55290	116.55290	116.93538	116.93538			0.00	0	
I2033	On	03/08/2023	Bond Future			119.01798	119.01798	119.40890	119.40890			0.00	0	
I2033	On	02/11/2023	Bond Future			120.09083	120.09083	120.48962	120.48962			0.00	0	
Total I2033 Future												0.00	0	7,55
Total For I2033												0.00	0	7,55
I2038	On	03/11/2022	Bond Future			127.54746	127.54746	127.80522	127.80522			0.00	0	5,6
I2038	On	02/02/2023	Bond Future			128.04600	128.04600	128.31052	128.31052			0.00	0	
I2038	On	04/05/2023	Bond Future			130.71736	130.71736	130.98865	130.98865			0.00	0	
I2038	On	03/08/2023	Bond Future			131.49479	131.49479	131.77159	131.77159			0.00	0	
I2038	On	02/11/2023	Bond Future			134.27112	134.27112	134.55396	134.55396			0.00	0	
Total I2038 Future												0.00	0	5,62
Total For I2038												0.00	0	5,62
I2046	On	03/11/2022	Bond Future			111.47790	111.47790	112.42804	112.42804			0.00	0	16,5
I2046	On	02/02/2023	Bond Future			113.59420	113.59420	114.56420	114.56420			0.00	0	
I2046	On	04/05/2023	Bond Future			113.91588	113.91588	114.90681	114.90681			0.00	0	
I2046	On	03/08/2023	Bond Future			116.32567	116.32567	117.33791	117.33791			0.00	0	
I2046	On	02/11/2023	Bond Future			116.66148	116.66148	117.69431	117.69431			0.00	0	
Total I2046 Future												0.00	0	16,54
Total For I2046												0.00	0	16,54
I2050	On	03/11/2022	Bond Future			115.73225	115.73225	115.68217	115.68217			0.00	0	12,5
I2050	On	02/02/2023	Bond Future			115.78818	115.78818	115.73894	115.73894			0.00	0	
I2050	On	04/05/2023	Bond Future			118.20368	118.20368	118.15454	118.15454			0.00	0	
I2050	On	03/08/2023	Bond Future			118.49545	118.49545	118.44506	118.44506			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			120.99730	120.99730	120.94608	120.94608			0.00	0	
Total I2050 Future												0.00	0	12,56
Total For I2050												0.00	0	12,56
R186	On	03/11/2022	Bond Future			9.20647	108.34624	9.31094	107.98588		6.01	97,511,616.00	900	63,22
R186	On	02/02/2023	Bond Future			9.33400	105.07579	9.44625	104.71049		6.38	0.00	0	
R186	On	04/05/2023	Bond Future			9.41685	107.24499	9.53822	106.87317		5.61	0.00	0	
R186	On	03/08/2023	Bond Future			9.49875	104.18359	9.63079	103.80435		5.45	0.00	0	
R186	On	02/11/2023	Bond Future			9.59318	106.36151	9.73771	105.97443		4.68	0.00	0	
Total R186 Future												97,511,616.00	900	63,22
R186	On	03/11/2022	Bond Future	8.23	Call			0.22000	0.00022	0,550	3.85	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,805.54000	3.80554	3,445,510	3.85	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			13.41000	0.01341	23,760	4.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,745.41000	2.74541	2,395,400	4.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			14.81000	0.01481	26,010	4.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,711.26000	2.71126	2,362,100	4.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			16.34000	0.01634	28,450	4.59	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,677.26000	2.67726	2,329,010	4.59	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			185.15000	0.18515	260,430	5.40	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,576.70000	1.57670	1,291,620	5.40	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			344.35000	0.34435	407,590	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,049.89000	4.04989	3,747,830	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			349.78000	0.34978	413,820	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,021.39000	4.02139	3,720,130	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			338.99000	0.33899	401,440	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			4,078.47000	4.07847	3,775,620	6.30	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,097.80000	3.09780	2,844,910	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			882.58000	0.88258	1,002,460	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,076.17000	3.07617	2,824,230	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			892.70000	0.89270	1,013,540	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,054.92000	3.05492	2,803,940	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			872.82000	0.87282	991,750	5.40	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,243.40000	2.24340	2,446,960	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,959.60000	1.95960	1,783,920	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,259.91000	2.25991	2,464,270	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,947.56000	1.94756	1,772,680	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,276.85000	2.27685	2,482,010	5.59	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,935.96000	1.93596	1,761,880	5.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			2,877.87000	2.87787	2,642,750	4.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,549.44000	2.54944	2,333,830	4.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	9.39	Call		1,601.47000	1.60147	1,773,770	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put		2,535.84000	2.53584	2,321,060	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call		1,615.39000	1.61539	1,788,530	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put		2,522.74000	2.52274	2,308,800	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call		1,292.28000	1.29228	1,444,240	4.49	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	10.42	Call		3,274.12000	3.27412	3,522,140	5.20	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put		1,471.48000	1.47148	1,332,420	5.20	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.38	Call		1,588.04000	1.58804	1,759,510	4.61	0.00	0	
Total R186 Option											0.00	0	12,0€
Total For R186											97,511,616.00	900	75,27
R197	On	03/11/2022	Bond Future			335.77023	335.77023	335.83278	335.83278		0.00	0	8€
R197	On	02/02/2023	Bond Future			333.23476	333.23476	333.30400	333.30400		0.00	0	
R197	On	04/05/2023	Bond Future			340.18662	340.18662	340.26040	340.26040		0.00	0	
R197	On	03/08/2023	Bond Future			338.20779	338.20779	338.28197	338.28197		0.00	0	
R197	On	02/11/2023	Bond Future			345.34922	345.34922	345.42515	345.42515		0.00	0	
Total R197 Future											0.00	0	8€
Total For R197											0.00	0	8€
R202	On	03/11/2022	Bond Future			247.92834	247.92834	247.82120	247.82120		0.00	0	6,2€
R202	On	02/02/2023	Bond Future			247.90247	247.90247	247.79764	247.79764		0.00	0	4€
R202	On	04/05/2023	Bond Future			253.07316	253.07316	252.96833	252.96833		0.00	0	
R202	On	03/08/2023	Bond Future			253.55258	253.55258	253.44513	253.44513		0.00	0	
R202	On	02/11/2023	Bond Future			258.90620	258.90620	258.79661	258.79661		0.00	0	
Total R202 Future											0.00	0	6,6€
Total For R202											0.00	0	6,6€
R2023	On	03/11/2022	Bond Future			7.24722	101.61528	7.28213	101.60463	0.39	0.00	0	11,8€
Total R2023 Future											0.00	0	11,8€
R2023	On	03/11/2022	Bond Future	6.25	Call		0.00000	0.00000	0,000	0.19	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		315.73000	0.31573	305,080	0.19	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		0.00000	0.00000	0,000	0.19	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		312.67000	0.31267	302,020	0.19	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		0.00000	0.00000	0,000	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		309.60000	0.30960	298,950	0.20	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	11,8€
R2030	On	03/11/2022	Bond Future			10.69085	88.83426	10.79949	88.34516	9.72	0.00	0	63,5€
R2030	On	02/02/2023	Bond Future			10.83933	86.49320	10.95316	85.99637	10.75	0.00	0	5,2€
R2030	On	04/05/2023	Bond Future			10.96555	88.28012	11.08503	87.77386	10.34	0.00	0	
R2030	On	03/08/2023	Bond Future			11.09787	86.12110	11.22371	85.60456	9.48	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/11/2023 Bond Future			11.23025	87.92155	11.36278	87.39432		7.83		0.00	0	
Total R2030 Future										0.00	0	68,77
R2030 On 03/11/2022 Bond Future	9.70	Put			5,116.99000	5.11699	4,627,960	5.34		0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Call			0.03000	0.00003	0,100	5.34		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.10	Put			3,238.52000	3.23852	2,770,610	7.10		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			26.66000	0.02666	47,850	7.10		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			3,282.84000	3.28284	2,813,280	7.04		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			23.97000	0.02397	43,510	7.04		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,327.42000	3.32742	2,856,290	6.99		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			21.51000	0.02151	39,480	6.99		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			182.14000	0.18214	121,700	12.00		0.00	0	50
R2030 On 03/11/2022 Bond Future	11.57	Call			3,551.89000	3.55189	3,980,550	12.00		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Put			2,810.69000	2.81069	2,363,910	7.63		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			67.21000	0.06721	109,530	7.63		0.00	0	50
R2030 On 02/02/2023 Bond Future	11.55	Call			3,739.40000	3.73940	4,080,030	11.56		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Call			3,163.92000	3.16392	3,478,170	11.34		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.16	Put			1,761.16000	1.76116	1,551,150	11.14		0.00	0	30
R2030 On 02/02/2023 Bond Future	11.16	Call			2,654.68000	2.65468	2,941,500	11.14		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,831.21000	1.83121	1,615,160	11.10		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			2,552.86000	2.55286	2,833,640	11.10		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Put			1,193.12000	1.19312	1,036,920	11.56		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			620.88000	0.62088	729,850	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,886.50000	4.88650	4,497,350	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			611.34000	0.61134	719,020	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			4,923.34000	4.92334	4,532,910	10.36		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			601.92000	0.60192	708,320	10.36		0.00	0	
R2030 On 02/02/2023 Bond Future	11.35	Put			1,460.04000	1.46004	1,277,460	11.34		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			556.53000	0.55653	656,680	10.35		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			5,531.55000	5.53155	5,121,850	10.33		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			465.79000	0.46579	552,920	10.33		0.00	0	30
R2030 On 02/02/2023 Bond Future	9.80	Put			5,649.37000	5.64937	5,236,320	10.33		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			443.18000	0.44318	526,960	10.33		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,849.80000	4.84980	4,461,940	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Call			435.79000	0.43579	518,460	10.33		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			6,222.39000	6.22239	5,795,600	10.38		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.66	Call			357.24000	0.35724	427,280	10.38		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			8,249.83000	8.24983	7,790,800	10.71		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			176.77000	0.17677	214,570	10.71		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			5,109.73000	5.10973	4,713,050	10.35		0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 02/02/2023 Bond Future	9.08	Call			145.86000	0.14586	177,680	10.80	0.00	0	38
R2030 On 02/02/2023 Bond Future	9.04	Put			8,993.37000	8.99337	8,526,560	10.82	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			136.68000	0.13668	166,700	10.82	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Put			10,091.17000	10.09117	9,615,610	10.99	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			93.56000	0.09356	114,830	10.99	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Put			5,688.85000	5.68885	5,274,690	10.33	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			8,805.87000	8.80587	8,340,860	10.80	0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,889.73000	1.88973	1,706,210	10.90	0.00	0	38
R2030 On 04/05/2023 Bond Future	11.62	Call			4,110.81000	4.11081	4,433,550	10.90	0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			943.95000	0.94395	840,330	11.86	0.00	0	38
R2030 On 04/05/2023 Bond Future	12.57	Call			6,931.89000	6.93189	7,334,530	11.86	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			4,038.22000	4.03822	3,725,250	10.04	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			1,697.81000	1.69781	1,891,100	10.04	0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			993.80000	0.99380	885,520	11.79	0.00	0	47
R2030 On 04/05/2023 Bond Future	12.50	Call			6,711.68000	6.71168	7,109,660	11.79	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,392.98000	1.39298	1,249,340	11.32	0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.04	Call			5,306.78000	5.30678	5,669,400	11.32	0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			4,375.94000	4.37594	4,048,090	10.00	0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			1,509.42000	1.50942	1,687,830	10.00	0.00	0	47
R2030 On 04/05/2023 Bond Future	11.34	Put			2,311.17000	2.31117	2,097,050	10.63	0.00	0	18
R2030 On 04/05/2023 Bond Future	11.34	Call			3,378.98000	3.37898	3,671,120	10.63	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Put			3,749.48000	3.74948	3,450,420	10.10	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			1,887.87000	1.88787	2,095,070	10.10	0.00	0	38
R2030 On 04/05/2023 Bond Future	9.67	Put			6,940.61000	6.94061	6,533,310	10.04	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			694.54000	0.69454	793,500	10.04	0.00	0	47
R2030 On 04/05/2023 Bond Future	10.53	Put			4,065.10000	4.06510	3,750,880	10.04	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			1,681.00000	1.68100	1,873,040	10.04	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			4,092.12000	4.09212	3,776,630	10.03	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,664.30000	1.66430	1,855,070	10.03	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Put			9,606.18000	9.60618	9,154,850	10.34	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			347.12000	0.34712	402,050	10.34	0.00	0	38
R2030 On 04/05/2023 Bond Future	10.00	Put			5,706.10000	5.70610	5,329,370	9.88	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			966.69000	0.96669	1,096,220	9.88	0.00	0	1,08
R2030 On 04/05/2023 Bond Future	9.78	Put			6,517.40000	6.51740	6,119,680	9.98	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			777.03000	0.77703	885,570	9.98	0.00	0	38
R2030 On 04/05/2023 Bond Future	9.58	Put			7,294.98000	7.29498	6,880,290	10.08	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			632.53000	0.63253	724,100	10.08	0.00	0	18
R2030 On 03/08/2023 Bond Future	12.89	Call			7,544.68000	7.54468	7,955,420	11.23	0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			1,280.45000	1.28045	1,156,010	10.94	0.00	0	1,08
R2030 On 03/08/2023 Bond Future	12.59	Call			6,643.64000	6.64364	7,035,740	10.94	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	03/08/2023	Bond Future	11.36	Call		3,315.01000	3.31501	3,599,370	9.79	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,777.08000	2.77708	2,543,810	9.78	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		3,291.53000	3.29153	3,574,800	9.78	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,794.26000	2.79426	2,559,910	9.77	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		3,268.12000	3.26812	3,550,310	9.77	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,061.61000	1.06161	955,810	11.23	0.00	0	3%
R2030	On	03/08/2023	Bond Future	10.65	Put		4,256.25000	4.25625	3,942,420	9.24	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,869.04000	1.86904	2,071,750	9.24	0.00	0	3%
R2030	On	03/08/2023	Bond Future	10.40	Put		4,933.85000	4.93385	4,590,920	9.10	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,480.12000	1.48012	1,653,730	9.10	0.00	0	1.0%
R2030	On	03/08/2023	Bond Future	11.36	Put		2,759.99000	2.75999	2,527,810	9.79	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		4,036.55000	4.03655	3,717,380	7.52	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,769.22000	1.76922	1,977,280	7.52	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,988.59000	3.98859	3,671,910	7.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,803.12000	1.80312	2,013,670	7.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		4,012.34000	4.01234	3,694,410	7.53	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,785.95000	1.78595	1,995,250	7.53	0.00	0	
Total R2030 Option											0.00	0	21,45
Total For R2030											0.00	0	90,23
R2032	On	03/11/2022	Bond Future			11.15925	84.19593	11.26764	83.64838	12.08	0.00	0	171,14
R2032	On	02/02/2023	Bond Future			11.30775	85.77354	11.42066	85.21714	12.82	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.43214	83.38110	11.54993	82.81398	13.02	0.00	0	
R2032	On	03/08/2023	Bond Future			11.55649	85.12758	11.67952	84.54886	11.42	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.69017	82.74603	11.81886	82.15531	9.92	0.00	0	
Total R2032 Future											0.00	0	173,76
R2032	On	03/11/2022	Bond Future	9.46	Put		9,797.28000	9.79728	9,249,740	9.53	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		0.01000	0.00001	0,020	9.53	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.36	Put		10,382.95000	10.38295	9,835,410	9.67	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		0.00000	0.00000	0,010	9.67	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.31	Put		10,677.62000	10.67762	10,130,080	9.74	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,010	9.74	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.66	Put		3,246.77000	3.24677	2,757,440	10.13	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		113.84000	0.11384	172,060	10.13	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		103.97000	0.10397	66,400	14.74	0.00	0	7%
R2032	On	03/11/2022	Bond Future	12.30	Call		5,085.25000	5.08525	5,595,230	14.74	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put		630.31000	0.63031	458,020	12.91	0.00	0	50
R2032	On	03/11/2022	Bond Future	11.55	Call		2,034.29000	2.03429	2,409,550	12.91	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put		5,557.65000	5.55765	5,012,470	8.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Call		2.27000	0.00227	4,640	8.49	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	Op Inter
R2032	On	03/11/2022	Bond Future	11.45	Put			782.64000	0.78264	578,930	12.64	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	11.45	Call			1,693.06000	1.69306	2,036,900	12.64	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Put			3,200.96000	3.20096	2,714,290	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			120.85000	0.12085	181,730	10.18	0.00	0	7!
R2032	On	03/11/2022	Bond Future	9.92	Put			7,164.87000	7.16487	6,617,650	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			0.30000	0.00030	0,630	8.89	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.56	Put			3,722.67000	3.72267	3,210,400	9.72	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.56	Call			59.10000	0.05910	94,380	9.72	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,072.29000	4.07229	3,547,930	9.43	0.00	0	4!
R2032	On	03/11/2022	Bond Future	10.49	Call			34.69000	0.03469	57,880	9.43	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			5,831.72000	5.83172	5,285,880	8.56	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.16	Call			1.62000	0.00162	3,330	8.56	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			6,107.09000	6.10709	5,560,770	8.62	0.00	0	4!
R2032	On	03/11/2022	Bond Future	10.11	Call			1.15000	0.00115	2,380	8.62	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,293.71000	3.29371	3,623,340	13.38	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			651.97000	0.65197	765,660	12.03	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			708.52000	0.70852	609,140	14.76	0.00	0	7!
R2032	On	02/02/2023	Bond Future	12.75	Call			6,899.03000	6.89903	7,356,050	14.76	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,726.69000	1.72669	1,522,640	13.58	0.00	0	5!
R2032	On	02/02/2023	Bond Future	11.84	Call			3,750.05000	3.75005	4,102,400	13.58	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,986.41000	1.98641	1,759,640	13.38	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			480.15000	0.48015	569,960	11.93	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.67	Put			4,788.08000	4.78808	4,386,750	12.22	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Call			993.31000	0.99331	1,148,380	12.22	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.50	Put			5,453.17000	5.45317	5,025,150	12.10	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.50	Call			766.97000	0.76697	895,350	12.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,868.25000	5.86825	5,425,540	12.03	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			128.60000	0.12860	157,900	12.11	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.39	Put			5,910.73000	5.91073	5,466,610	12.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			641.21000	0.64121	753,490	12.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,953.38000	5.95338	5,507,840	12.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			630.58000	0.63058	741,440	12.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Put			6,661.34000	6.66134	6,194,750	11.93	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			93.60000	0.09360	115,750	12.15	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.16	Put			6,942.59000	6.94259	6,469,260	11.94	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.16	Call			436.65000	0.43665	519,720	11.94	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Put			8,113.91000	8.11391	7,617,110	12.00	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			293.19000	0.29319	352,790	12.00	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.47	Put			10,484.18000	10.48418	9,957,080	12.11	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			11,372.93000	11.37293	10,838,680	12.15	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 04/05/2023 Bond Future	11.37	Put			3,704.90000	3.70490	3,408,500	12.89		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			2,836.50000	2.83650	3,107,220	12.89		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.89	Put			5,074.84000	5.07484	4,712,530	12.47		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			1,829.44000	1.82944	2,034,250	12.47		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			5,140.38000	5.14038	4,775,360	12.46		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			1,794.00000	1.79400	1,996,100	12.46		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Put			6,008.70000	6.00870	5,610,560	12.31		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			1,386.59000	1.38659	1,555,570	12.31		0.00	0	40
R2032 On 04/05/2023 Bond Future	13.43	Put			884.55000	0.88455	790,040	15.29		0.00	0	40
R2032 On 04/05/2023 Bond Future	13.43	Call			9,272.36000	9.27236	9,744,970	15.29		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			5,107.54000	5.10754	4,743,870	12.47		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,811.67000	1.81167	2,015,120	12.47		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			3,735.78000	3.73578	4,047,320	11.66		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Put			3,111.04000	3.11104	2,861,400	11.81		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			4,134.75000	4.13475	4,463,830	11.81		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.77	Put			3,365.84000	3.36584	3,101,040	11.68		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			3,788.01000	3.78801	4,101,930	11.68		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			3,386.21000	3.38621	3,120,220	11.67		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			3,761.86000	3.76186	4,074,590	11.67		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			3,406.68000	3.40668	3,139,500	11.66		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			4,875.68000	4.87568	4,517,180	9.52		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			2,096.55000	2.09655	2,330,110	9.52		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			4,846.27000	4.84627	4,489,110	9.52		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			2,078.22000	2.07822	2,310,440	9.52		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			4,816.99000	4.81699	4,461,160	9.53		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			2,114.98000	2.11498	2,349,870	9.53		0.00	0	
Total R2032 Option										0.00	0	24,46
Total For R2032										0.00	0	198,22
R2035 On 03/11/2022 Bond Future			11.54354	84.35255	11.63664	83.82751		13.90		0.00	0	63,72
R2035 On 02/02/2023 Bond Future			11.69281	85.93311	11.78954	85.39965		14.67		0.00	0	108,82
R2035 On 04/05/2023 Bond Future			11.81294	83.20020	11.91340	82.65653		15.01		0.00	0	
R2035 On 03/08/2023 Bond Future			11.93463	84.94264	12.03915	84.38792		13.23		0.00	0	
R2035 On 02/11/2023 Bond Future			12.06713	82.21171	12.17599	81.64545		11.64		0.00	0	
Total R2035 Future										0.00	0	172,56
R2035 On 03/11/2022 Bond Future	9.82	Call			0.19000	0.00019	0,300	12.70		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			11,172.95000	11.17295	10,648,020	12.70		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			4.95000	0.00495	7,380	12.59		0.00	0	92
R2035 On 03/11/2022 Bond Future	10.30	Put			8,026.36000	8.02636	7,503,750	12.59		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			23.59000	0.02359	33,930	12.63		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
R2035 On 03/11/2022 Bond Future	11.13	Put			3,230.92000	3.23092	2,799,050	13.31		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			98.31000	0.09831	64,900	15.90		0.00	0	9;
R2035 On 03/11/2022 Bond Future	10.99	Call			183.59000	0.18359	244,150	13.11		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			3,931.72000	3.93172	3,467,240	13.11		0.00	0	5f
R2035 On 03/11/2022 Bond Future	11.05	Call			233.24000	0.23324	306,740	13.19		0.00	0	9;
R2035 On 03/11/2022 Bond Future	11.05	Put			3,623.44000	3.62344	3,171,900	13.19		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			314.67000	0.31467	407,840	13.31		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			6,337.81000	6.33781	5,823,110	12.63		0.00	0	5f
R2035 On 03/11/2022 Bond Future	11.14	Call			326.17000	0.32617	421,980	13.33		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			3,183.44000	3.18344	2,754,210	13.33		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			337.96000	0.33796	436,460	13.34		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			3,136.30000	3.13630	2,709,760	13.34		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			5,667.28000	5.66728	6,158,910	15.90		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			151.27000	0.15127	179,950	13.45		0.00	0	3f
R2035 On 02/02/2023 Bond Future	9.89	Put			11,604.79000	11.60479	11,100,010	13.45		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			599.51000	0.59951	690,780	13.48		0.00	0	3f
R2035 On 02/02/2023 Bond Future	10.64	Put			7,274.89000	7.27489	6,832,700	13.48		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			127.77000	0.12777	152,520	13.45		0.00	0	5f
R2035 On 02/02/2023 Bond Future	9.81	Put			12,112.17000	12.11217	11,603,460	13.45		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			139.10000	0.13910	165,760	13.45		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			11,857.54000	11.85754	11,350,740	13.45		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			870.51000	0.87051	992,240	13.60		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			6,149.79000	6.14979	5,738,060	13.60		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			335.84000	0.33584	392,520	13.47		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.30	Put			9,133.60000	9.13360	8,656,820	13.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			561.98000	0.56198	648,610	13.48		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			7,483.39000	7.48339	7,036,560	13.48		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,166.91000	1.16691	1,317,570	13.80		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			5,316.33000	5.31633	4,933,530	13.80		0.00	0	5f
R2035 On 02/02/2023 Bond Future	10.66	Call			618.85000	0.61885	712,490	13.48		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			7,171.58000	7.17158	6,731,760	13.48		0.00	0	5f
R2035 On 02/02/2023 Bond Future	10.86	Call			856.52000	0.85652	976,790	13.59		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			6,195.85000	6.19585	5,782,660	13.59		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Call			8,086.69000	8.08669	8,528,850	16.85		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			748.87000	0.74887	657,570	16.85		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.88	Call			884.81000	0.88481	1,008,010	13.61		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			6,104.10000	6.10410	5,693,840	13.61		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,149.76000	1.14976	1,298,830	13.79		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.05	Put			5,358.13000	5.35813	4,973,740	13.79		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			3,334.09000	3.33409	3,629,410	14.95		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 02/02/2023 Bond Future	11.94	Put			2,514.14000	2.51414	2,276,000	14.95		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			3,460.69000	3.46069	3,762,160	15.01		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			2,424.75000	2.42475	2,192,760	15.01		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.42	Put			9,518.32000	9.51832	9,076,200	14.01		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,068.17000	1.06817	1,187,330	14.01		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			8,604.74000	8.60474	8,180,230	14.01		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			6,015.08000	6.01508	5,661,730	14.39		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,059.50000	2.05950	2,251,100	14.40		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			5,977.73000	5.97773	5,625,660	14.40		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			429.19000	0.42919	485,920	14.02		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			12,717.18000	12.71718	12,230,240	14.02		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			872.74000	0.87274	974,290	14.01		0.00	0	48
R2035 On 04/05/2023 Bond Future	12.46	Put			2,658.95000	2.65895	2,458,580	15.96		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			8,069.97000	8.06997	8,477,650	16.92		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			1,639.67000	1.63967	1,503,680	16.92		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			1,979.58000	1.97958	2,166,080	14.36		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			6,128.63000	6.12863	5,771,460	14.36		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,039.23000	2.03923	2,229,550	14.39		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,079.65000	2.07965	2,272,530	14.41		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			5,940.31000	5.94031	5,589,520	14.41		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			5,528.12000	5.52812	5,871,420	15.96		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			3,923.40000	3.92340	4,207,700	13.22		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			4,183.58000	4.18358	3,913,160	13.22		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			3,951.22000	3.95122	4,236,680	13.23		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			4,158.37000	4.15837	3,889,110	13.23		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			3,895.67000	3.89567	4,178,810	13.21		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			4,208.93000	4.20893	3,937,350	13.21		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			6,260.00000	6.26000	5,897,750	11.16		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			2,171.52000	2.17152	2,376,750	11.17		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			6,223.62000	6.22362	5,862,590	11.17		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			2,191.06000	2.19106	2,397,530	11.17		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			6,187.69000	6.18769	5,827,900	11.17		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			2,152.39000	2.15239	2,356,400	11.16		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										0.00	0	185,71
R2037 On 03/11/2022 Bond Future			11.69518	80.38124	11.77292	79.93902		14.81		0.00	0	60,11
R2037 On 02/02/2023 Bond Future			11.83430	77.63138	11.91487	77.18224		16.52		0.00	0	76,24
R2037 On 04/05/2023 Bond Future			11.95564	79.23593	12.03919	78.77827		16.07		0.00	0	
R2037 On 03/08/2023 Bond Future			12.08097	76.63740	12.16782	76.17042		15.08		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr	
R2037	On	02/11/2023	Bond Future			12.20323	78.23977	12.29343	77.76311		12.78	0.00	0	
Total R2037 Future											0.00	0	136,42	
R2037	On	03/11/2022	Bond Future	11.30	Call			352.36000	0.35236	433,560	14.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,101.41000	3.10141	2,740,390	14.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			364.95000	0.36495	448,430	14.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,054.39000	3.05439	2,695,650	14.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			377.85000	0.37785	463,660	14.09	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,007.75000	3.00775	2,651,340	14.09	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			965.17000	0.96517	1,071,460	15.50	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			6,118.33000	6.11833	5,775,480	15.50	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			980.37000	0.98037	1,087,890	15.51	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,072.49000	6.07249	5,730,870	15.51	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			995.58000	0.99558	1,104,340	15.52	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,026.73000	6.02673	5,686,350	15.52	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			1,074.41000	1.07441	1,189,460	15.58	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put			5,801.69000	5.80169	5,467,600	15.58	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			3,129.76000	3.12976	3,363,260	16.89	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,824.67000	2.82467	2,609,030	16.89	0.00	0	6:
R2037	On	04/05/2023	Bond Future	11.03	Put			7,321.92000	7.32192	6,991,490	15.02	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			6,205.29000	6.20529	5,903,230	15.26	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			2,031.94000	2.03194	2,188,610	15.27	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,166.48000	6.16648	5,865,490	15.27	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			2,052.21000	2.05221	2,209,950	15.28	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,127.85000	6.12785	5,827,930	15.28	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			1,512.32000	1.51232	1,639,550	15.02	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Call			3,128.70000	3.12870	3,336,480	15.78	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put			4,561.77000	4.56177	4,311,890	15.78	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,700.35000	9.70035	10,066,330	18.54	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,248.83000	1.24883	1,157,150	18.54	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call			2,011.79000	2.01179	2,167,390	15.26	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			4,086.12000	4.08612	4,325,100	15.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,342.72000	4.34272	4,114,720	15.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			4,114.36000	4.11436	4,354,300	15.24	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,317.19000	4.31719	4,090,150	15.24	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			4,142.97000	4.14297	4,383,850	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,292.09000	4.29209	4,065,990	15.25	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			6,307.34000	6.30734	6,007,320	12.21	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			2,316.40000	2.31640	2,491,000	12.20	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,380.54000	6.38054	6,078,480	12.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	11.56	Call			2,336.49000	2.33649	2,512,110	12.21	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			6,343.86000	6.34386	6,042,820	12.21	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			2,356.68000	2.35668	2,533,320	12.21	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												0.00	0	138,85
R2040	On	03/11/2022	Bond Future			11.76347	82.20023	11.85126	81.66474		15.62	0.00	0	55,43
R2040	On	02/02/2023	Bond Future			11.89804	79.23414	11.98903	78.68997		17.46	0.00	0	64,66
R2040	On	04/05/2023	Bond Future			12.01524	80.87198	12.10955	80.31734		16.99	0.00	0	
R2040	On	03/08/2023	Bond Future			12.13605	78.05733	12.23402	77.49135		16.27	0.00	0	
R2040	On	02/11/2023	Bond Future			12.25343	79.68942	12.35509	79.11172		14.30	0.00	0	
Total R2040 Future												0.00	0	120,12
R2040	On	03/11/2022	Bond Future	10.10	Call			0.34000	0.00034	0,500	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			11,857.16000	11.85716	11,321,830	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			9.17000	0.00917	13,070	14.13	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	10.60	Put			8,213.78000	8.21378	7,682,190	14.13	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			16.08000	0.01608	22,700	14.10	0.00	0	1,03
R2040	On	03/11/2022	Bond Future	11.30	Put			3,753.72000	3.75372	3,300,840	14.83	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			3,185.45000	3.18545	2,762,250	15.01	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			28.30000	0.02830	39,400	14.16	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			6,834.86000	6.83486	6,310,470	14.16	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			199.17000	0.19917	259,330	14.68	0.00	0	1,03
R2040	On	03/11/2022	Bond Future	11.20	Put			4,311.67000	4.31167	3,836,340	14.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			294.20000	0.29420	376,810	14.83	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	12.52	Put			311.00000	0.31100	225,410	17.10	0.00	0	1,03
R2040	On	03/11/2022	Bond Future	11.39	Call			406.44000	0.40644	512,990	14.98	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			3,285.10000	3.28510	2,856,160	14.98	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			420.58000	0.42058	529,990	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			3,235.10000	3.23510	2,809,020	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			435.00000	0.43500	547,290	15.01	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put			7,517.31000	7.51731	6,988,440	14.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			581.27000	0.58127	721,170	15.16	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			2,758.65000	2.75865	2,363,060	15.16	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			1,960.44000	1.96044	2,275,100	16.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			1,066.08000	1.06608	845,250	16.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			4,209.06000	4.20906	4,658,960	17.10	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			202.11000	0.20211	236,510	16.01	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			12,237.93000	12.23793	11,728,160	16.01	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			214.77000	0.21477	251,030	16.01	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			12,028.32000	12.02832	11,520,410	16.01	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future	10.93	Call			795.85000	0.79585	902,600	16.25		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			7,516.00000	7.51600	7,078,580	16.25		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			837.09000	0.83709	948,010	16.29		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.96	Put			7,354.69000	7.35469	6,921,440	16.29		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,049.15000	1.04915	1,180,440	16.46		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			6,631.32000	6.63132	6,218,440	16.46		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,065.64000	1.06564	1,198,450	16.47		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			6,581.60000	6.58160	6,170,240	16.47		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			1,082.15000	1.08215	1,216,470	16.48		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			6,531.99000	6.53199	6,122,140	16.48		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			1,202.57000	1.20257	1,347,650	16.57		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			6,191.80000	6.19180	5,792,710	16.57		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			3,478.47000	3.47847	3,768,300	18.03		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			2,999.20000	2.99920	2,744,860	18.03		0.00	0	62
R2040 On 02/02/2023 Bond Future	12.24	Call			4,054.95000	4.05495	4,370,590	18.33		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			2,584.41000	2.58441	2,355,880	18.33		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			4,160.25000	4.16025	4,480,280	18.39		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			2,516.86000	2.51686	2,292,720	18.39		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			13,329.92000	13.32992	12,841,270	15.85		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			9,870.91000	9.87091	9,431,390	15.84		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,350.73000	1.35073	1,486,140	15.84		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			8,826.62000	8.82662	8,407,390	15.84		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,275.23000	2.27523	2,471,880	16.23		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			6,541.64000	6.54164	6,183,650	16.23		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			554.46000	0.55446	620,450	15.85		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			6,500.25000	6.50025	6,143,570	16.24		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,319.90000	2.31990	2,519,170	16.25		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			6,459.30000	6.45930	6,103,930	16.25		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,433.85000	2.43385	2,639,690	16.30		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			6,257.07000	6.25707	5,908,270	16.30		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,098.21000	1.09821	1,213,330	15.84		0.00	0	48
R2040 On 04/05/2023 Bond Future	12.78	Call			6,462.01000	6.46201	6,824,560	18.17		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,692.09000	2.69209	2,500,000	18.17		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			8,990.62000	8.99062	9,410,490	19.19		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,736.66000	1.73666	1,601,890	19.19		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			2,297.39000	2.29739	2,495,350	16.24		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,584.36000	4.58436	4,879,390	16.55		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			4,722.52000	4.72252	4,451,570	16.55		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,614.85000	4.61485	4,910,990	16.56		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			4,695.45000	4.69545	4,425,610	16.56		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 03/08/2023 Bond Future	12.23	Call			4,645.42000	4.64542	4,942,670	16.57		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			4,668.52000	4.66852	4,399,790	16.57		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			7,180.96000	7.18096	6,820,960	13.71		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,678.28000	2.67828	2,893,620	13.70		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			7,260.66000	7.26066	6,898,300	13.70		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,700.00000	2.70000	2,916,510	13.71		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			7,220.57000	7.22057	6,859,380	13.71		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,722.12000	2.72212	2,939,820	13.71		0.00	0	
Total R2040 Option										0.00	0	11,15
Total For R2040										0.00	0	131,31
R2044 On 03/11/2022 Bond Future			11.75078	79.07166	11.83847	78.52846		16.50		242,433,709.56	3,066	74,2'
R2044 On 02/02/2023 Bond Future			11.87761	76.17216	11.96845	75.62008		18.46		0.00	0	31,7'
R2044 On 04/05/2023 Bond Future			11.98764	77.74668	12.08171	77.18400		17.98		0.00	0	
R2044 On 03/08/2023 Bond Future			12.10071	74.99184	12.19834	74.41765		17.53		0.00	0	
R2044 On 02/11/2023 Bond Future			12.21016	76.55988	12.31138	75.97375		16.08		0.00	0	
Total R2044 Future										242,433,709.56	3,066	105,93
R2044 On 03/11/2022 Bond Future	10.10	Call			0.34000	0.00034	0,500	15.05		0.00	0	
R2044 On 03/11/2022 Bond Future	10.10	Put			12,106.98000	12.10698	11,563,940	15.05		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			9.67000	0.00967	13,770	14.93		0.00	0	1,6'
R2044 On 03/11/2022 Bond Future	10.60	Put			8,326.26000	8.32626	7,787,160	14.93		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			30.08000	0.03008	41,810	14.96		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,277.07000	3.27707	2,845,450	15.82		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			443.89000	0.44389	558,430	15.84		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,226.45000	3.22645	2,797,790	15.84		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Put			6,904.45000	6.90445	6,372,980	14.96		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			459.01000	0.45901	576,540	15.85		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,176.22000	3.17622	2,750,550	15.85		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			311.28000	0.31128	398,010	15.66		0.00	0	1,6'
R2044 On 03/11/2022 Bond Future	11.30	Put			3,752.31000	3.75231	3,295,840	15.66		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			429.07000	0.42907	540,650	15.82		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,163.73000	1.16373	1,306,150	17.46		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			6,460.85000	6.46085	6,051,190	17.46		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,181.48000	1.18148	1,325,480	17.47		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			6,411.00000	6.41100	6,002,920	17.47		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			1,199.26000	1.19926	1,344,840	17.49		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			6,361.27000	6.36127	5,954,770	17.49		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			1,272.66000	1.27266	1,424,650	17.54		0.00	0	1,3'
R2044 On 02/02/2023 Bond Future	11.20	Put			6,165.59000	6.16559	5,765,500	17.54		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Call			3,045.83000	3.04583	3,316,340	18.74		0.00	0	1,3'

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2044 On 02/02/2023 Bond Future	11.90	Put			3,461.20000	3.46120	3,179,630	18.74		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			3,364.56000	3.36456	3,651,350	18.93		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			3,174.39000	3.17439	2,909,100	18.93		0.00	0	4,00
R2044 On 04/05/2023 Bond Future	12.00	Put			4,468.11000	4.46811	4,187,700	17.98		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	11.41	Call			2,372.19000	2.37219	2,575,760	17.19		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			6,550.79000	6.55079	6,191,680	17.19		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,395.26000	2.39526	2,600,180	17.20		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			6,508.82000	6.50882	6,151,060	17.20		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			3,793.50000	3.79350	3,544,110	18.37		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.43	Call			2,418.46000	2.41846	2,624,720	17.21		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			6,467.07000	6.46707	6,110,650	17.21		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			3,244.56000	3.24456	3,494,030	17.62		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			5,260.73000	5.26073	4,947,520	17.62		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			3,979.76000	3.97976	4,262,030	17.98		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			4,782.67000	4.78267	5,095,960	18.37		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			4,714.25000	4.71425	5,014,160	17.76		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			4,880.16000	4.88016	4,605,880	17.76		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			4,652.63000	4.65263	4,950,290	17.73		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			4,936.00000	4.93600	4,659,470	17.73		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			4,683.40000	4.68340	4,982,190	17.75		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			4,908.00000	4.90800	4,632,600	17.75		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			7,592.06000	7.59206	7,233,170	15.44		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			3,070.90000	3.07090	3,299,290	15.45		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			7,551.32000	7.55132	7,193,580	15.45		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			3,025.16000	3.02516	3,251,260	15.43		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			7,632.67000	7.63267	7,272,640	15.43		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			3,048.14000	3.04814	3,275,380	15.44		0.00	0	
Total R2044 Option										0.00	0	19,60
Total For R2044										242,433,709.56	3,066	125,50
R2048 On 03/11/2022 Bond Future			11.67841	77.98116	11.76094	77.45664		17.09		0.00	0	248,00
R2048 On 02/02/2023 Bond Future			11.79825	79.47925	11.88370	78.94620		18.09		0.00	0	
R2048 On 04/05/2023 Bond Future			11.90170	76.65763	11.99017	76.11430		18.65		0.00	0	
R2048 On 03/08/2023 Bond Future			12.00862	78.22551	12.10039	77.67110		16.55		0.00	0	
R2048 On 02/11/2023 Bond Future			12.11369	75.43713	12.20884	74.87119		14.90		0.00	0	
Total R2048 Future										0.00	0	248,00
R2048 On 03/11/2022 Bond Future	10.00	Call			0.25000	0.00025	0,360	15.62		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Put			12,743.93000	12.74393	12,219,520	15.62		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Call			14.67000	0.01467	20,210	15.46		0.00	0	80
R2048 On 03/11/2022 Bond Future	10.60	Put			8,024.54000	8.02454	7,505,560	15.46		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/11/2022	Bond Future	10.70	Call		25.42000	0.02542	34,700	15.43	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		7,288.38000	7.28838	6,773,140	15.43	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		436.99000	0.43699	543,730	16.25	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,315.46000	3.31546	2,897,680	16.25	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		1,981.55000	1.98155	2,285,760	17.40	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		1,112.04000	1.11204	891,730	17.40	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		282.08000	0.28208	357,410	16.05	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		3,977.31000	3.97731	3,528,120	16.05	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		407.50000	0.40750	508,580	16.22	0.00	0	8
R2048	On	03/11/2022	Bond Future	11.30	Put		3,421.07000	3.42107	2,997,630	16.22	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		422.09000	0.42209	525,990	16.23	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,368.06000	3.36806	2,947,440	16.23	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,208.35000	1.20835	1,346,880	17.04	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		6,498.58000	6.49858	6,104,060	17.04	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,245.69000	1.24569	1,387,340	17.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		6,396.42000	6.39642	6,005,020	17.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,728.37000	2.72837	2,969,260	18.00	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.70	Put		3,882.64000	3.88264	3,590,480	18.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		1,065.97000	1.06597	1,192,280	16.94	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.00	Put		6,918.41000	6.91841	6,511,670	16.94	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,171.72000	1.17172	1,307,160	17.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		6,601.87000	6.60187	6,204,260	17.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,190.02000	1.19002	1,327,010	17.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		6,550.15000	6.55015	6,154,090	17.02	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		373.47000	0.37347	428,040	16.61	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		10,668.42000	10.66842	10,189,940	16.61	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,488.70000	2.48870	2,686,750	18.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,717.94000	6.71794	6,372,660	18.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,513.45000	2.51345	2,712,810	18.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,675.51000	6.67551	6,331,540	18.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,538.34000	2.53834	2,739,010	18.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,633.31000	6.63331	6,290,650	18.06	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,665.64000	4.66564	4,955,810	16.67	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,728.04000	4.72804	4,463,800	16.67	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,697.44000	4.69744	4,988,750	16.69	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,699.78000	4.69978	4,436,680	16.69	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,729.60000	4.72960	5,022,030	16.70	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,671.97000	4.67197	4,409,990	16.70	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		2,639.61000	2.63961	2,850,110	14.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		7,244.87000	7.24487	6,889,430	14.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Call		2,662.57000	2.66257	2,874,320	14.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,202.14000	7.20214	6,847,950	14.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,685.65000	2.68565	2,898,630	14.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,159.62000	7.15962	6,806,660	14.36	0.00	0	
Total R2048 Option											0.00	0	6,83
Total For R2048											0.00	0	254,88
R209	On	03/11/2022	Bond Future			11.54174	65.00775	11.62940	64.57670	15.68	0.00	0	18,14
R209	On	02/02/2023	Bond Future			11.67087	66.22583	11.76152	65.78780	16.60	0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.77985	64.43901	11.87367	63.99255	16.95	0.00	0	3,41
R209	On	03/08/2023	Bond Future			11.88759	65.78872	11.98477	65.33315	15.04	0.00	0	
R209	On	02/11/2023	Bond Future			12.00132	64.01164	12.10209	63.54659	13.24	0.00	0	
Total R209 Future											0.00	0	23,66
R209	On	03/11/2022	Bond Future	9.25	Call		0.00000	0.00000	0,000	14.40	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		13,309.83000	13.30983	12,878,780	14.40	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		0.01000	0.00001	0,020	14.40	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		11,740.33000	11.74033	11,309,290	14.40	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		0.61000	0.00061	0,910	14.28	0.00	0	6,71
R209	On	03/11/2022	Bond Future	10.00	Put		8,730.66000	8.73066	8,299,910	14.28	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.50	Call		853.45000	0.85345	1,027,660	15.68	0.00	0	1,11
R209	On	03/11/2022	Bond Future	11.50	Put		1,491.20000	1.49120	1,234,360	15.68	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		2,285.45000	2.28545	2,594,950	16.64	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		507.71000	0.50771	386,160	16.64	0.00	0	6,71
R209	On	03/11/2022	Bond Future	11.01	Call		176.25000	0.17625	229,290	14.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,312.20000	3.31220	2,934,190	14.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		183.49000	0.18349	238,310	14.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,267.11000	3.26711	2,890,880	14.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		190.97000	0.19097	247,580	14.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,222.31000	3.22231	2,847,870	14.84	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		13.69000	0.01369	19,430	14.15	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		5,896.38000	5.89638	5,471,070	14.15	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		111.36000	0.11136	147,560	14.66	0.00	0	1,11
R209	On	03/11/2022	Bond Future	10.90	Put		3,826.78000	3.82678	3,431,930	14.66	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		169.18000	0.16918	220,490	14.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		3,357.52000	3.35752	2,977,780	14.79	0.00	0	5,00
R209	On	02/02/2023	Bond Future	10.79	Call		689.94000	0.68994	782,840	15.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,614.37000	5.61437	5,269,240	15.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		701.64000	0.70164	795,720	15.31	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		5,572.71000	5.57271	5,228,760	15.31	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		678.47000	0.67847	770,210	15.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.78	Put		5,656.33000	5.65633	5,310,040	15.29	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,686.01000	1.68601	1,836,800	16.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,452.16000	5.45216	5,156,490	16.16	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		5,053.01000	5.05301	5,342,610	18.09	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,182.63000	2.18263	2,025,770	18.09	0.00	0	8,56
R209	On	04/05/2023	Bond Future	11.00	Call		1,504.33000	1.50433	1,643,640	16.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,838.55000	5.83855	5,531,400	16.05	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,652.10000	1.65210	1,800,790	16.14	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,521.04000	5.52104	5,223,270	16.14	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,668.91000	1.66891	1,818,660	16.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,486.42000	5.48642	5,189,710	16.15	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		475.87000	0.47587	532,540	15.82	0.00	0	8,56
R209	On	04/05/2023	Bond Future	10.00	Put		10,293.34000	10.29334	9,903,550	15.82	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,518.99000	3.51899	3,753,740	15.27	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,728.29000	3.72829	3,507,470	15.27	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,543.57000	3.54357	3,779,260	15.28	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,706.04000	3.70604	3,486,160	15.28	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,494.48000	3.49448	3,728,280	15.26	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,750.67000	3.75067	3,528,900	15.26	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,905.67000	1.90567	2,073,900	12.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,544.82000	5.54482	5,248,000	12.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,922.70000	1.92270	2,091,950	12.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,512.23000	5.51223	5,216,430	12.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,888.49000	1.88849	2,055,700	12.65	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,577.31000	5.57731	5,279,470	12.65	0.00	0	
Total R209 Option											0.00	0	60,77
Total For R209											0.00	0	84,43
R210	On	03/11/2022	Bond Future			225.75264	225.75264	226.57708	226.57708		0.00	0	43
R210	On	02/02/2023	Bond Future			230.03840	230.03840	230.88224	230.88224		0.00	0	36
R210	On	04/05/2023	Bond Future			231.73183	231.73183	232.59487	232.59487		0.00	0	
R210	On	03/08/2023	Bond Future			236.63341	236.63341	237.51542	237.51542		0.00	0	
R210	On	02/11/2023	Bond Future			238.41508	238.41508	239.31452	239.31452		0.00	0	
Total R210 Future											0.00	0	73
Total For R210											0.00	0	73
R213	On	03/11/2022	Bond Future			11.03111	79.74221	11.13455	79.27063	11.29	0.00	0	33,62
R213	On	02/02/2023	Bond Future			11.18454	81.23636	11.29246	80.75731	12.00	0.00	0	
R213	On	04/05/2023	Bond Future			11.30569	79.35824	11.41835	78.87001	12.11	0.00	0	
R213	On	03/08/2023	Bond Future			11.42915	81.01985	11.54701	80.52172	10.63	0.00	0	
R213	On	02/11/2023	Bond Future			11.56715	79.15888	11.69067	78.65036	9.16	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
Total R213 Future												0.00	0	33,62
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	7.97	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			9,825.99000	9.82599	9,354,410	7.97	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	7.84	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,509.72000	9.50972	9,038,140	7.84	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.01000	0.00001	0,020	6.52	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,597.22000	3.59722	3,142,340	8.42	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,461.37000	3.46137	3,010,860	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.02000	0.00002	0,070	6.23	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			5,477.16000	5.47716	5,005,630	6.23	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			2.18000	0.00218	4,600	7.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			4,447.34000	4.44734	3,978,180	7.34	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			23.69000	0.02369	40,390	8.42	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,174.30000	6.17430	5,702,730	6.52	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			26.25000	0.02625	44,340	8.48	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,551.70000	3.55170	3,098,210	8.48	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			29.01000	0.02901	48,550	8.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,506.42000	3.50642	3,054,380	8.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			31.97000	0.03197	53,040	8.60	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			94.64000	0.09464	114,920	11.87	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,300.77000	10.30077	9,842,000	11.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			392.30000	0.39230	462,450	11.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,337.27000	6.33727	5,928,370	11.47	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			525.79000	0.52579	615,350	11.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,506.42000	5.50642	5,116,930	11.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			533.38000	0.53338	624,000	11.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,466.16000	5.46616	5,077,730	11.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			541.06000	0.54106	632,750	11.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,426.03000	5.42603	5,038,670	11.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			653.01000	0.65301	759,040	11.38	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			4,966.99000	4.96699	4,593,970	11.38	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			738.45000	0.73845	854,780	11.42	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			4,674.55000	4.67455	4,311,830	11.42	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,797.13000	4.79713	5,157,360	13.13	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			914.06000	0.91406	795,240	13.13	0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put			4,624.99000	4.62499	4,308,210	11.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,595.27000	1.59527	1,767,880	11.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,595.06000	4.59506	4,279,440	11.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,610.98000	1.61098	1,784,760	11.69	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	04/05/2023	Bond Future	10.75	Put		4,565.48000	4.56548	4,251,030	11.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,579.89000	1.57989	1,751,340	11.68	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,263.27000	3.26327	3,529,780	10.73	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,998.71000	2.99871	2,767,090	10.73	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,286.92000	3.28692	3,554,480	10.74	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,980.46000	2.98046	2,749,890	10.74	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,310.35000	3.31035	3,578,960	10.75	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,962.03000	2.96203	2,732,510	10.75	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,248.11000	4.24811	3,942,420	8.87	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,871.24000	1.87124	2,071,740	8.86	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,298.97000	4.29897	3,990,950	8.86	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,888.53000	1.88853	2,090,200	8.86	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,273.64000	4.27364	3,966,790	8.86	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,905.59000	1.90559	2,108,420	8.87	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	38,90
R214	On	03/11/2022	Bond Future			11.66992	62.46900	11.75751	62.02164	17.08	0.00	0	24,78
R214	On	02/02/2023	Bond Future			11.79488	63.63956	11.88547	63.18482	18.10	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.89494	61.65249	11.98853	61.18896	18.60	0.00	0	
R214	On	03/08/2023	Bond Future			11.99517	62.94360	12.09199	62.47061	17.00	0.00	0	
R214	On	02/11/2023	Bond Future			12.10286	60.95879	12.20311	60.47593	15.98	0.00	0	
Total R214 Future											0.00	0	89,28
R214	On	03/11/2022	Bond Future	11.34	Call		378.29000	0.37829	476,740	16.29	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,558.08000	2.55808	2,209,170	16.29	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		391.21000	0.39121	492,220	16.31	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,517.37000	2.51737	2,171,020	16.31	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		404.38000	0.40438	507,970	16.32	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,476.97000	2.47697	2,133,200	16.32	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		952.37000	0.95237	1,070,070	17.03	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,247.71000	5.24771	4,910,670	17.03	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		966.93000	0.96693	1,085,940	17.05	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,206.75000	5.20675	4,871,020	17.05	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		981.75000	0.98175	1,102,090	17.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,166.11000	5.16611	4,831,710	17.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		996.60000	0.99660	1,118,260	17.07	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put		5,125.58000	5.12558	4,792,500	17.07	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,428.16000	2.42816	2,648,440	18.19	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put		2,857.06000	2.85706	2,622,600	18.19	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		5,280.41000	5.28041	4,990,050	18.03	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 Intert
R214	On	04/05/2023	Bond Future	11.37	Call		2,076.63000	2.07663	2,250,910	18.04		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,247.12000	5.24712	4,957,870	18.04		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,096.83000	2.09683	2,272,230	18.05		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		5,214.00000	5.21400	4,925,870	18.05		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,056.53000	2.05653	2,229,700	18.03		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,001.86000	4.00186	4,255,660	17.19		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,769.48000	3.76948	3,550,290	17.19		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,027.91000	4.02791	4,282,640	17.20		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,747.30000	3.74730	3,529,040	17.20		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,054.24000	4.05424	4,309,900	17.21		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,725.47000	3.72547	3,508,140	17.21		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		6,078.67000	6.07867	5,782,150	15.42		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,363.72000	2.36372	2,548,090	15.41		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,146.37000	6.14637	5,847,880	15.41		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,382.45000	2.38245	2,567,800	15.41		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,112.45000	6.11245	5,814,940	15.41		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,401.26000	2.40126	2,587,600	15.42		0.00	0	
Total R214 Option												0.00	0	3,20
Total For R214												0.00	0	92,45
Total for Bond												356,515,344.56	4,066	1,492,51
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			815.54600	815.54600	810.92100	810.92100				195,731,040.00	24	85
GOVI On 02/02/2023 GOVI			830.82700	830.82700	826.12900	826.12900				0.00	0	
GOVI On 04/05/2023 GOVI			847.95100	847.95100	843.16400	843.16400				0.00	0	
GOVI On 03/08/2023 GOVI			865.68800	865.68800	860.80300	860.80300				0.00	0	
GOVI On 02/11/2023 GOVI			883.77600	883.77600	878.78900	878.78900				0.00	0	
Total GOVI Future										195,731,040.00	24	85
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			94,890.00000	9.48900	48,640,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			94,990.00000	9.49900	48,740,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			95,090.00000	9.50900	48,840,000			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			247,110.00000	24.71100	200,130,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			246,910.00000	24.69100	199,930,000			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			247,010.00000	24.70100	200,030,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			97,060.00000	9.70600	49,190,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.88	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		97,160.00000	9.71600	49,290,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		96,960.00000	9.69600	49,090,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		235,830.00000	23.58300	284,680,000		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		235,730.00000	23.57300	284,580,000		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		235,930.00000	23.59300	284,780,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		70,110.00000	7.01100	20,240,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		70,210.00000	7.02100	20,340,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		70,310.00000	7.03100	20,440,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											195,731,040.00	24	85
Total for GOVI											195,731,040.00	24	85
AL37	On	03/11/2022	Index Future			826.09600	826.09600	823.34600	823.34600		0.00	0	
AL37	On	02/02/2023	Index Future			841.57500	841.57500	838.78800	838.78800		0.00	0	
AL37	On	04/05/2023	Index Future			858.92100	858.92100	856.08300	856.08300		0.00	0	
AL37	On	03/08/2023	Index Future			876.88700	876.88700	873.99300	873.99300		0.00	0	
AL37	On	02/11/2023	Index Future			895.20900	895.20900	892.25500	892.25500		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/11/2022	Index Future			943.56200	943.56200	937.96900	937.96900		0.00	0	
AL7T	On	02/02/2023	Index Future			961.24200	961.24200	955.56000	955.56000		0.00	0	
AL7T	On	04/05/2023	Index Future			981.05400	981.05400	975.26400	975.26400		0.00	0	
AL7T	On	03/08/2023	Index Future			1,001.57500	1,001.57500	995.66700	995.66700		0.00	0	
AL7T	On	02/11/2023	Index Future			1,022.50200	1,022.50200	1,016.47100	1,016.47100		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/11/2022	Index Future			827.17100	827.17100	822.51000	822.51000		0.00	0	12
ALBI	On	02/02/2023	Index Future			842.67100	842.67100	837.93600	837.93600		0.00	0	
ALBI	On	04/05/2023	Index Future			860.03900	860.03900	855.21400	855.21400		0.00	0	
ALBI	On	03/08/2023	Index Future			878.02900	878.02900	873.10500	873.10500		0.00	0	
ALBI	On	02/11/2023	Index Future			896.37400	896.37400	891.34900	891.34900		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	12
Total For ALBI										0.00	0	12
IGOV On 03/11/2022 Index Future			318.70400	318.70400	319.26300	319.26300				0.00	0	70
IGOV On 02/02/2023 Index Future			324.75400	324.75400	325.32900	325.32900				0.00	0	
IGOV On 04/05/2023 Index Future			331.52500	331.52500	332.11400	332.11400				0.00	0	
IGOV On 03/08/2023 Index Future			338.53500	338.53500	339.13800	339.13800				0.00	0	
IGOV On 02/11/2023 Index Future			345.68100	345.68100	346.29700	346.29700				0.00	0	
Total IGOV Future										0.00	0	70
Total For IGOV										0.00	0	70
Total for Index										0.00	0	82
JIBAR F On 19/10/2022 Jibar Future			6.47500	93.52500	6.49000	93.51000				0.00	0	
JIBAR F On 16/11/2022 Jibar Future			6.52000	93.48000	6.54500	93.45500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			6.45500	93.54500	7.35500	92.64500				0.00	0	
JIBAR F On 18/01/2023 Jibar Future			7.35000	92.65000	7.41500	92.58500				0.00	0	
JIBAR F On 15/02/2023 Jibar Future			7.81000	92.19000	7.88500	92.11500				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.85500	92.14500	7.95000	92.05000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			8.10000	91.90000	8.20500	91.79500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.20500	91.79500	8.32000	91.68000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			8.18500	91.81500	8.30500	91.69500				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			8.24500	91.75500	8.35000	91.65000				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			8.14000	91.86000	8.26000	91.74000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			8.26500	91.73500	8.39000	91.61000				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										552,246,384.56	4,090	1,494,600
ABCPI3 On 07/12/2023 Spot Bond			3.34800	329.49396	3.34800	329.30165				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.43240				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.31053				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.31000	100.68916	10.31000	100.66150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.30000	87.02903	12.30000	87.00065				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.76180				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.34866				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.22832				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.06112				0.00	0	500,000,00
Total ABFN18 SPOT										0.00	0	500,000,00
Total For ABFN18										0.00	0	500,000,00
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.03717				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.16349				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	100.89800				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.10800				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.15376				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.34195				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.61248				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.39224				0.00	0	1,930,000,00
Total ABFN32 SPOT										0.00	0	1,930,000,00
Total For ABFN32										0.00	0	1,930,000,00
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.60609				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.67135				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.78269				0.00	1,000,000,000	500,000,00
Total ABFN36 SPOT										0.00	1,000,000,000	500,000,00
Total For ABFN36										0.00	1,000,000,000	500,000,00
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.35297				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.51340				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.39372				0.00	0	2,000,000,00
Total ABFN41 SPOT										0.00	0	2,000,000,00
Total For ABFN41										0.00	0	2,000,000,00
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.02153				0.00	0	2,500,000,00
Total ABFN42 SPOT										0.00	0	2,500,000,00
Total For ABFN42										0.00	0	2,500,000,00
ABFN4 On 14/10/2022 Spot Bond					0.00000	99.92094				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.91936				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.91828				0.00	0	
Total ABFN45 SPOT										0.00	0	

Contract 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 ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.30366				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.85173				0.00	0	100,000,000,00
Total ABFN47 SPOT										0.00	0	100,000,000,00
Total For ABFN47										0.00	0	100,000,000,00
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.79268				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.27594				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.03468				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.09186				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.06613				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.00242				0.00	420,000,000	210,000,00
Total ABFN53 SPOT										0.00	420,000,000	210,000,00
Total For ABFN53										0.00	420,000,000	210,000,00
ABFN5: On 14/02/2027 Spot Bond					0.00000	101.02976				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.05261				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.27434				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.23715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.28650				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.22620				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.94687				0.00	13,000,000,000	13,000,000,000
Total ABJ02 SPOT										0.00	13,000,000,000	13,000,000,000
Total For ABJ02										0.00	13,000,000,000	13,000,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.72292				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.24748				0.00	0	200,000,000
Total ABJ04 SPOT										0.00	0	200,000,000
Total For ABJ04										0.00	0	200,000,000
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.25861				0.00	0	500,000,000
Total ABJ05 SPOT										0.00	0	500,000,000
Total For ABJ05										0.00	0	500,000,000
ABKI04 On 13/03/2024 Spot Bond			7.47000	7.47000	7.47000	154.85036				0.00	0	5,000,000
Total ABKI04 SPOT										0.00	0	5,000,000
Total For ABKI04										0.00	0	5,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	49.74902	100.00000	49.61322				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	163.66472				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.79000	3.79000	3.79000	216.80292				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	235.78961				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
ABN67 On 28/02/2023 Spot Bond			8.78000	8.78000	8.78000	100.46743				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.22500	9.22500	9.22500	107.51119				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.31000	104.23535	7.31000	104.21461				0.00	0	63,000,00
Total ABS15 SPOT										0.00	0	63,000,00
Total For ABS15										0.00	0	63,000,00
ABS16 On 11/11/2025 Spot Bond			8.91500	108.22150	8.91500	108.19585				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.63500	108.35051	9.63500	108.32280				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.75000	102.29630	7.75000	102.27481				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.68000	97.90167	9.68000	97.87611				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.21757	100.00000	13.18799				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.47000	329.05292	3.47000	328.85979				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.10000	12.10000	12.10000	100.89546				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.36681				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.35602				0.00	0	
Total ACL098 SPOT										0.00	0	

Contract 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 ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.36453				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.36453				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	200.47919				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	203.43186				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.33800				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.82254				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.91800				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.12762				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.87377				0.00	440,000,000	220,000,000
Total AGL01 SPOT										0.00	440,000,000	220,000,000
Total For AGL01										0.00	440,000,000	220,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	101.09036				0.00	440,000,000	220,000,000
Total AGL02 SPOT										0.00	440,000,000	220,000,000
Total For AGL02										0.00	440,000,000	220,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	101.62267				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.41778				0.00	800,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGLG01 SPOT										0.00	800,000,000	400,000,000
Total For AGLG01										0.00	800,000,000	400,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	102.78257				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.04851				0.00	0	67,000,000
Total AGT02 SPOT										0.00	0	67,000,000
Total For AGT02										0.00	0	67,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.13521				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.82511				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.48972				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.53549				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.52500	96.18847	9.52500	96.16415				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.60439				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.83400				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	102.12095				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.36911				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.92517				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.30500	101.79544	9.30500	101.77028				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.08495				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.96513				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.01840				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.71453				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.43552				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.88042				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.96502				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.01826				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.39030				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.03623				0.00	0	
Total AHF7A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.11101				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.99164				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.97167				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.04487				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.01958				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.91790				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.43006				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.17000	107.08007	8.17000	107.05665			1,634,000,000,000.00	200,000,000	12,918,000,00	
Total AIR02 SPOT									1,634,000,000,000.00	200,000,000	12,918,000,00	
Total For AIR02									1,634,000,000,000.00	200,000,000	12,918,000,00	
AIR04: On 29/05/2024 Spot Bond			10.02000	102.23708	10.02000	102.20992			0.00	0	10,000,00	
Total AIR04 SPOT									0.00	0	10,000,00	
Total For AIR04									0.00	0	10,000,00	
AIR05: On 29/05/2030 Spot Bond			13.15500	88.72291	13.15500	88.69219			0.00	0		
Total AIR05 SPOT									0.00	0		
Total For AIR05									0.00	0		
AIRL01: On 30/04/2028 Spot Bond			5.97000	197.67458	5.97000	197.54539			0.00	0	5,000,00	
Total AIRL01 SPOT									0.00	0	5,000,00	
Total For AIRL01									0.00	0	5,000,00	
APF07: On 25/06/2023 Spot Bond					0.00000	100.32911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.62080				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.37423				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.49878				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.09579				0.00	180,000,000	90,000,000
Total APF18 SPOT										0.00	180,000,000	90,000,000
Total For APF18										0.00	180,000,000	90,000,000
ASN027 On 07/12/2033 Spot Bond			5.33000	251.02839	5.33000	250.86857				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN037 On 07/12/2033 Spot Bond			5.94000	216.87515	5.94000	216.73360				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN154 On 31/03/2028 Spot Bond			4.66000	207.68619	4.66000	207.55753				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN195 On 31/01/2038 Spot Bond			5.28000	115.43118	5.28000	115.35794				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN209 On 24/08/2025 Spot Bond					0.00000	104.40124				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.39164				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN274 On 20/06/2023 Spot Bond					0.00000	100.31119				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27(On 15/08/2023 Spot Bond					0.00000	101.11943				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	100.98111				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.96247				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.48617				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.32600				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.33475				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.96763				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.80500	4.80500	4.80500	112.38585				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.41500	5.41500	5.41500	103.29294				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.45463				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.51503				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.25493				0.00	0	
Total ASN333 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.85547				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.39000	113.91532	5.39000	113.84271				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.34011				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.92233				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.47423				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.32657				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.32657				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.78101				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.55778				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.47785				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.92181				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.42814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.42190				0.00	200,000,000	100,000,000
Total ASN383 SPOT										0.00	200,000,000	100,000,000
Total For ASN383										0.00	200,000,000	100,000,000
ASN38: On 15/03/2023 Spot Bond					0.00000	100.42190				0.00	200,000,000	100,000,000
Total ASN384 SPOT										0.00	200,000,000	100,000,000
Total For ASN384										0.00	200,000,000	100,000,000
ASN38: On 20/12/2022 Spot Bond					0.00000	100.51202				0.00	0	0
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.65765				0.00	0	0
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.89845				0.00	0	0
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.34058				0.00	0	0
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.32111				0.00	0	0
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.37518				0.00	0	0
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.62408				0.00	0	0
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.40686				0.00	0	0
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44(On 22/06/2023 Spot Bond					0.00000	100.27454				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.28265				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.38554				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.66885				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.49517				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.85612				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.85518				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.76500	9.76500	9.76500	101.62523				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.56500	11.56500	11.56500	100.08650				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.35587				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.53016				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.97876				0.00	0	
Total ASN479 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.50709				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	113.69700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.35000	11.35000	11.35000	99.67859				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.93049				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.39145				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.39145				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.33411				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.92000	96.40012	10.92000	96.37213				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.10000	96.04437	10.10000	96.01852				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.65000	94.94540	10.65000	94.91849				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.65000	94.94540	10.65000	94.91849				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.22500	101.55255	9.22500	101.52767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.17500	101.92698	11.17500	101.89686				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.12500	101.91740	11.12500	101.88742				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.62500	101.87344	10.62500	101.84479				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.62500	101.87344	10.62500	101.84479				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.17099				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.42761				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.01101				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			11.26000	101.54505	11.26000	101.51483				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.35000	100.37784	11.35000	100.94407				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			11.21000	101.24919	11.21000	101.21918				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.79559				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 24/04/2025 Spot Bond					0.00000	101.66691				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.65539				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.34165				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.31038				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.47714				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.41482				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.20770				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.59000	101.61965	9.59000	101.59372				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	99.84579				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.51408				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.59551				0.00	0	
Total ASN601 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.95873				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.47328				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.66606				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.29452				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.33055				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.33137				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.03680				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.49615				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.31442				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.94572				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.16402				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.36985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.40513				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.73800				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	101.63049				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.54740				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.00017				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.26004				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.82936				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	101.10310				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.22471				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.26407				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.38842				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.40459				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.94837				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.28653				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.25897				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.47507				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.59580				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.80646				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.66506				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.35066				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.35336				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.78329				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.28128				0.00	0	
Total ASN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.60201				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.17353				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.26270				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.57661				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.21226				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.51329				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	99.88243				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.69058				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.55191				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.87037				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.26214				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.33717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.34257				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.52817				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.48481				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.42208				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.39905				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.35384	10.35384	10.35384	103.64026				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.57677				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.53000	10.53000	10.53000	101.54360				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	101.64702				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	101.47530				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.47723				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	99.67905				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	100.29026				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	100.09827				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.16138				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.00011				0.00	350,000,000	175,000,000
Total ASN821 SPOT										0.00	350,000,000	175,000,000
Total For ASN821										0.00	350,000,000	175,000,000
ASN822 On 08/04/2025 Spot Bond					0.00000	100.46310				0.00	350,000,000	175,000,000
Total ASN822 SPOT										0.00	350,000,000	175,000,000
Total For ASN822										0.00	350,000,000	175,000,000
ASN823 On 31/01/2037 Spot Bond					0.00000	94.73154				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.00014				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.00027				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.00027				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	99.89924				0.00	650,000,000	200,000,000
Total ASN831 SPOT										0.00	650,000,000	200,000,000
Total For ASN831										0.00	650,000,000	200,000,000
ASN832 On 14/04/2027 Spot Bond					0.00000	99.91054				0.00	0	
Total ASN832 SPOT										0.00	0	

Contract 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 ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.91054				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.64714				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.39681				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.50532				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.49425				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.49425				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.71091				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	104.80863				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.39222				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.40260				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.43374				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.68956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.67961				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.33726				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.34822				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.87044				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	99.78379				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 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	
ASN860 On 29/10/2025 Spot Bond					0.00000	101.53020				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	106.71400				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	104.15301				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.56058				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.56058				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	

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 09/06/2023 Spot Bond					0.00000	100.47238				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	100.44578				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	100.44578				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	100.25539				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	100.30829				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87(On 20/06/2027 Spot Bond					0.00000	100.40744				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88(On 20/06/2027 Spot Bond					0.00000	100.40204				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88(On 02/05/2023 Spot Bond					0.00000	101.45450				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88(On 09/03/2028 Spot Bond					0.00000	100.59203				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88(On 18/04/2029 Spot Bond					0.00000	99.81641				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88(On 29/06/2028 Spot Bond					0.00000	100.27651				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88(On 15/09/2028 Spot Bond					0.00000	100.46649				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			11.80000	104.08637	11.80000	101.97655				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.39665				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.10355				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.33177				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.72603				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.57726				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.52103				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.50792				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.43053				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.43875				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.45686				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.46386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	100.29127				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	100.21351				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93(On 20/12/2025 Spot Bond					0.00000	100.16373				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93(On 06/02/2023 Spot Bond					0.00000	100.08577				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	100.21327				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	100.24126				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.81195				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.30191				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.81000	98.39121	7.81000	98.37061				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.96778				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.68568				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW37 On 12/07/2025 Spot Bond					0.00000	99.95858				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.14626				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.88560				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.90947				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.55000	12.55000	12.55000	99.30881				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.50373				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.37054				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.68865				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.40823				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.49338				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.30821				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.32763				0.00	0	
Total BAYA86 SPOT										0.00	0	

Contract 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 BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.44180				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.87595				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.28916				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.44029				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.28927				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.29542				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.28876				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.20688				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.28625				0.00	400,000,000	200,000,000
Total BAYA95 SPOT										0.00	400,000,000	200,000,000
Total For BAYA95										0.00	400,000,000	200,000,000
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.42478				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.30935				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.30844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.29942				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.34156				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.55864				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.34856				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.76260				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.34193				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.33952				0.00	200,000,000	100,000,000
Total BAYB22 SPOT										0.00	200,000,000	100,000,000
Total For BAYB22										0.00	200,000,000	100,000,000
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.34156				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.34193				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.65500	9.65500	9.65500	93.37403				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.49119				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX31 On 05/03/2023 Spot Bond					0.00000	100.81981				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.59731				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.59573				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.36631				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.43813				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.47939				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.38782				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.51046				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.20607				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.48322				0.00	0	1,000,000.00
Total BID10 SPOT										0.00	0	1,000,000.00
Total For BID10										0.00	0	1,000,000.00
BID11 On 15/11/2023 Spot Bond			8.21000	105.29997	8.21000	105.27695				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.86704				0.00	0	
Total BID13 SPOT										0.00	0	

Contract 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 BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.35896				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.76776				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.29516				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.30233				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.65929				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.95178				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.32800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	86.44900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	58.49600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	41.83800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	101.03684				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.23694				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.95294				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.94336				0.00	0	30,000,00
Total BPPF20 SPOT										0.00	0	30,000,00
Total For BPPF20										0.00	0	30,000,00
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.89506				0.00	200,000,000	100,000,00
Total BPPF21 SPOT										0.00	200,000,000	100,000,00
Total For BPPF21										0.00	200,000,000	100,000,00
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.20708				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.10128				0.00	513,840,000	256,920,00
Total BPPF27 SPOT										0.00	513,840,000	256,920,00
Total For BPPF27										0.00	513,840,000	256,920,00
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.28727				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.32435				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.04785				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	101.20380				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.25531				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.63085				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.20782				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.08367				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.05000	106.07945	9.05000	106.05379				0.00	0	130,000,00
Total CCT01 SPOT										0.00	0	130,000,00
Total For CCT01										0.00	0	130,000,00
CCT02 On 12/06/2024 Spot Bond			9.45000	107.08257	9.45000	107.05556				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.00000	103.23207	10.00000	103.20425				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.04000	11.04000	11.04000	99.15512				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.86179				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.02838				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.09065				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.07723				0.00	0	
Total CGR50 SPOT										0.00	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 CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.18206				0.00	0	2,077,40
Total CGR51 SPOT										0.00	0	2,077,40
Total For CGR51										0.00	0	2,077,40
CGR52 On 30/06/2025 Spot Bond					0.00000	100.29188				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.88129	4.77000	101.22300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.08000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.29858				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.22500	102.35142	9.22500	102.32591				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	106.41425	8.70700	104.13300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.62757				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.23863				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.64000	99.18721	11.64000	99.15621				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN387 On 20/09/2024 Spot Bond			6.50000	110.63564	6.50000	102.34700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	101.91100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 14/11/2022 Spot Bond					0.00000	101.15949				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.15187				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.90000	154.30130	5.90000	154.20088				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.34000	152.82462	6.34000	152.72339				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.18049				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.87000	103.06602	8.87000	103.04132				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.09212				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	99.97698				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.97589				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.60050				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	101.66505				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.42289				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	99.97738				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.35704				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.44523				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.38000	104.44067	10.38000	104.41114				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.96591				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.49062				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.79174				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.50947				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.90083				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.73106				0.00	0	
Total CLN526 SPOT										0.00	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 CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	101.72390				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	100.99081				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	100.49062				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.36189				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	99.81602				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			10.88000	101.11806	10.88000	101.08896				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	99.36536				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	101.59141				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	99.82312				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	145.37800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.01170				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			10.35000	100.33447	10.35000	100.30697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.40000	99.62383	10.40000	99.59593				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.49000	103.32630	10.49000	103.29761				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.54000	10.54000	10.54000	305.43114				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 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	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.18179				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.17993				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.93934				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.80906				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	134.44800				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.24758				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.85000	102.39162	10.85000	102.37781				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.35000	103.68665	10.35000	103.65823				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.54743				0.00	440,000,000	220,000,000
Total CLN564 SPOT										0.00	440,000,000	220,000,000
Total For CLN564										0.00	440,000,000	220,000,000
CLN565 On 21/02/2024 Spot Bond					0.00000	101.01983				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.15808				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.66116				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.19045				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.58000	102.55775	10.58000	102.52903				0.00	0	30,000,000
Total CLN571 SPOT										0.00	0	30,000,000
Total For CLN571										0.00	0	30,000,000
CLN572 On 12/11/2025 Spot Bond					0.00000	101.22808				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.19535				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.43195				0.00	360,000,000	180,000,000
Total CLN575 SPOT										0.00	360,000,000	180,000,000
Total For CLN575										0.00	360,000,000	180,000,000
CLN577 On 20/06/2024 Spot Bond					0.00000	100.39417				0.00	200,000,000	100,000,000
Total CLN577 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN577										0.00	200,000,000	100,000,000
CLN577 On 18/04/2026 Spot Bond					0.00000	99.82115				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.16685				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.23624				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.47596				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	99.81977				0.00	520,000,000	260,000,000
Total CLN584 SPOT										0.00	520,000,000	260,000,000
Total For CLN584										0.00	520,000,000	260,000,000
CLN584 On 31/05/2024 Spot Bond					0.00000	101.02315				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.74225				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.03394				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.35139				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.35503				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.18134				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.32000	154.68824	4.32000	124.38372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.25854				0.00	0	180,000,00
Total CLN593 SPOT										0.00	0	180,000,00
Total For CLN593										0.00	0	180,000,00
CLN593 On 27/06/2024 Spot Bond					0.00000	100.41461				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.92659				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.82000	9.82000	9.82000	102.20225				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.16025				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.46029				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.35139				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.35139				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.21600				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.40500	9.40500	9.40500	100.46409				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.25770				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2024 Spot Bond					0.00000	100.36934				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.51604				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.66532				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.95618				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.98000	103.81947	9.98000	103.79185				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	101.55970				0.00	560,000,000	280,000,000
Total CLN610 SPOT										0.00	560,000,000	280,000,000
Total For CLN610										0.00	560,000,000	280,000,000
CLN611 On 14/04/2026 Spot Bond					0.00000	101.63582				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.60314				0.00	140,000,000	70,000,000
Total CLN612 SPOT										0.00	140,000,000	70,000,000
Total For CLN612										0.00	140,000,000	70,000,000
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.97129				0.00	480,000,000	240,000,000
Total CLN614 SPOT										0.00	480,000,000	240,000,000
Total For CLN614										0.00	480,000,000	240,000,000
CLN616 On 20/12/2029 Spot Bond					0.00000	93.58400				0.00	0	
Total CLN616 SPOT										0.00	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 CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.93199				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.45715				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.78889				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.45616				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.46203				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.48000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.61243				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.52000	102.26661	7.52000	102.24599				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.14969				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.06704				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.22000	59.36728	13.22000	78.34363				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.91594				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.05000	97.63223	11.05000	97.60370				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.14546				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.92536				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.99975				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.23793				0.00	520,000,000	260,000,000
Total CLN634 SPOT										0.00	520,000,000	260,000,000
Total For CLN634										0.00	520,000,000	260,000,000
CLN634 On 19/08/2025 Spot Bond					0.00000	103.63144				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.92501				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.14122				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.29016				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.22590				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64: On 17/10/2023 Spot Bond					0.00000	101.49993				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.92900				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.34508				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	101.71538				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.34565				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.26337				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	100.76973				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.14122				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/11/2022 Spot Bond					0.00000	100.95744				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.14122				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	94.44200				0.00	0	
Total CLN655 SPOT										0.00	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 CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.40227				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.26135				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.81203				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.11600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.19300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	114.30700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	139.63900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.93013				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.15973				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.32744				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.24542				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.62703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	100.83848				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.24001				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67(On 31/01/2025 Spot Bond			4.65945	158.56073	4.65945	128.77844				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.65945	158.56073	4.65945	128.77927				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	101.26117				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	101.31757				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 21/12/2026 Spot Bond					0.00000	100.32110				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	100.85263				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.17818				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68(On 07/12/2023 Spot Bond					0.00000	100.56287				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68(On 21/06/2023 Spot Bond					0.00000	100.30790				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	100.31614				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.38922				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.37241				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.37218				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.72881				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.35053				0.00	1,200,000,000	600,000,000
Total CLN691 SPOT										0.00	1,200,000,000	600,000,000
Total For CLN691										0.00	1,200,000,000	600,000,000
CLN692 On 21/06/2023 Spot Bond					0.00000	100.32900				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.37160				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.61108				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.10251				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.58690				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.69393				0.00	0	
Total CLN700 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.10079				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.01365				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.52345				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.17205				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.34577				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.12317				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.32146				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	82.60581				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	82.84809				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.41691				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.05947				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.32351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.32351				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.32351				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	81.64729				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.43364				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	80.64718				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.96870				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.65939				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	81.67699				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.29837				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.29837				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.29837				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	100.30350				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.30350				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.30350				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.16883				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.20395				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.84059				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.32877				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.44124				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	94.98789				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.70235				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.94363				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	104.97300				0.00	0	
Total CLN739 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN739										0.00	0	
CLN74 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.69651				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.12710				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.27043				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.43548				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	96.35200				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.85543				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.90561				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	100.32894				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.62792				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.47161				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.15181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.41181				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.82598				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.42099				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.40455				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.68592				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76: On 12/02/2025 Spot Bond					0.00000	101.23560				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	101.39879				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76: On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.40171				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.41181				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76: On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.42241				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	105.12878				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond					0.00000	97.44689				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.07929				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.49168				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.88379				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	101.67862				0.00	0	
Total CLN774 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.18000	7.18000	7.18000	119.83219				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.81625				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.96784				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.44668				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.45622				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	101.47699				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.63743				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.50391				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.52490				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.25539				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.28769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.25539				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.17123				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.00390				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.63760				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.09000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.63760				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.65682				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.63760				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.25545				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.63760				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.63776				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	101.64684				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.64684				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.87578				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.93927				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.46194				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.92987				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.65650				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.88134				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.52299				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.30054				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.65500	93.39809	9.65500	93.37403				0.00	0	
Total CLN81 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.30299				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.72231				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.63760				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.63783				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.65650				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.44670				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.63760				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.63783				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.25546				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.63783				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.63783				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.63748				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.63783				0.00	360,000,000	180,000,000
Total CLN827 SPOT										0.00	360,000,000	180,000,000
Total For CLN827										0.00	360,000,000	180,000,000
CLN827 On 31/08/2024 Spot Bond					0.00000	87.82613				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.63760				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	103.70466				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.68279				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.63748				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.87500	9.87500	9.87500	100.69521				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.87029				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.87044				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	100.87045				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.87035				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.25545				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.33348				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.23796				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.33500				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.79700				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.74500				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.58957				0.00	640,000,000	320,000,000
Total CLN844 SPOT										0.00	640,000,000	320,000,000
Total For CLN844										0.00	640,000,000	320,000,000
CLN845 On 02/05/2023 Spot Bond					0.00000	99.41780				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	99.41273				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.25546				0.00	0	
Total CLN847 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	100.25545				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	100.25509				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	101.76185				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	100.38039				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	100.33726				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	100.35995				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	100.39395				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	100.40474				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	100.44750				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	102.61978				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85 On 28/02/2024 Spot Bond				100.00000	0.00000	83.61768				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	101.74296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.36427				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.33186				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.56308				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	107.52118				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	96.88800				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	97.83800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	102.09940				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	86.49445				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.40868				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.42763				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.41809				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87: On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.01016				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	100.87029				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87: On 20/06/2027 Spot Bond					0.00000	100.34537				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	101.78678				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	101.75661				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87: On 24/04/2023 Spot Bond					0.00000	101.40395				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87: On 31/01/2030 Spot Bond					0.00000	101.12342				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87: On 02/04/2026 Spot Bond					0.00000	100.16025				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88: On 02/04/2026 Spot Bond					0.00000	100.15931				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	84.66834				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88: On 31/01/2030 Spot Bond					0.00000	101.05586				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	83.42780				0.00	0	
Total CLN883 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.21437				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.21437				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.03466				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.18438				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.46000	5.46000	5.46000	121.34425				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.29435				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.25442				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.19641				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.17610				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.17329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000.00
Total CLN896 SPOT										0.00	0	6,000,000.00
Total For CLN896										0.00	0	6,000,000.00
CLN896 On 02/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total CLN897 SPOT										0.00	0	10,000,000.00
Total For CLN897										0.00	0	10,000,000.00
CLN897 On 31/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		15,000,000,000	15,000,000.00	
Total CLN898 SPOT										10,000,000,000.00	15,000,000,000	15,000,000.00
Total For CLN898										10,000,000,000.00	15,000,000,000	15,000,000.00
COJ05 On 05/06/2023 Spot Bond			9.84000	105.69285	9.84000	105.66511				0.00	0	110,000.00
Total COJ05 SPOT										0.00	0	110,000.00
Total For COJ05										0.00	0	110,000.00
COJ08 On 22/06/2026 Spot Bond			11.62000	102.95070	11.62000	102.91893				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.93000	102.30741	10.93000	102.27767				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.30500	100.11413	9.30500	100.08969				0.00	0	86,000.00
Total COT01 SPOT										0.00	0	86,000.00
Total For COT01										0.00	0	86,000.00
COT02 On 03/04/2028 Spot Bond			13.41000	88.03655	13.41000	88.00517				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.00000	93.06943	12.00000	93.03980				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.62438				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.70909				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	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
DSY01 On 21/11/2022 Spot Bond					0.00000	100.91310				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.04185				0.00	0	1,000,000,00
Total DSY02 SPOT										0.00	0	1,000,000,00
Total For DSY02										0.00	0	1,000,000,00
DSY03 On 21/11/2024 Spot Bond			10.75000	10.75000	10.75000	103.47626				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.83580				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.18570				0.00	360,000,000	180,000,00
Total DSY05 SPOT										0.00	360,000,000	180,000,00
Total For DSY05										0.00	360,000,000	180,000,00
DSY06 On 21/05/2027 Spot Bond					0.00000	100.96583				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.93831				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.24395				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.24927				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.36836				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.37952				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.82000	101.96350	7.82000	101.94229			1,564,000,000,000.00		200,000,000	200,000,00
Total DV23 SPOT									1,564,000,000,000.00		200,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DV23									1,564,000,000,000.00	200,000,000	200,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	76.04167	100.00000	75.89109			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	76.04167	100.00000	75.89109			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.39000	101.77202	9.39000	101.74665			0.00	0	30,000,000
Total DV24 SPOT									0.00	0	30,000,000
Total For DV24									0.00	0	30,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	101.39822	9.69000	101.37214			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.39822	9.69000	101.37214			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.95000	96.59745	10.95000	96.56947			4,161,000,000,000.00	380,000,000	190,000,000
Total DV27 SPOT									4,161,000,000,000.00	380,000,000	190,000,000
Total For DV27									4,161,000,000,000.00	380,000,000	190,000,000
DV29 On 18/02/2029 Spot Bond			12.07500	92.86106	12.07500	92.83148			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.45636	10.10000	101.42920			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.45636	10.10000	101.42920			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	101.50193			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.62623			0.00	0	10,000,000,000
Total DVF24 SPOT									0.00	0	10,000,000,000
Total For DVF24									0.00	0	10,000,000,000
DVF25 On 02/04/2024 Spot Bond					0.00000	99.31811			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.86870			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.89857			0.00	0	
Total DVF27 SPOT									0.00	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 DVFB27										0.00	0	
DVFB2: On 15/12/2024 Spot Bond					0.00000	100.44846				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2: On 31/05/2024 Spot Bond					0.00000	99.54222				0.00	118,400,000,000	56,000,000,00
Total DVFB25 SPOT										0.00	118,400,000,000	56,000,000,00
Total For DVFB25										0.00	118,400,000,000	56,000,000,00
DVFB2: On 31/05/2026 Spot Bond					0.00000	101.02820				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2: On 31/01/2023 Spot Bond					0.00000	101.30368				0.00	200,000,000	100,000,00
Total DVFB27 SPOT										0.00	200,000,000	100,000,00
Total For DVFB27										0.00	200,000,000	100,000,00
DVFB2: On 31/01/2025 Spot Bond					0.00000	99.69567				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond					0.00000	101.35889				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3: On 21/08/2023 Spot Bond					0.00000	101.84930				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3: On 21/08/2025 Spot Bond					0.00000	102.29714				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2: On 15/12/2026 Spot Bond					0.00000	100.47235				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2: On 15/12/2028 Spot Bond					0.00000	100.48914				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.78000	102.26480	8.78000	102.24053				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.59000	114.72409	5.59000	114.65008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.28000	102.68696	5.28000	102.62180				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	146.75058	2.25000	146.66932				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.87000	161.11090	3.87000	161.01470				0.00	0	160,000,00
Total EL28 SPOT										0.00	0	160,000,00
Total For EL28										0.00	0	160,000,00
EL29 On 19/11/2029 Spot Bond			4.01500	145.37535	4.01500	145.28801				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.02000	140.39306	4.02000	140.30869				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.41000	118.05327	5.41000	117.97788				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.25000	105.15599	5.25000	105.08935				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	146.75058	2.25000	146.66932				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	166.22042				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.52440				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	153.03145				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	127.04339				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.15614				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	122.97460				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.31428				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.02621				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.77965				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	92.50536				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.82772				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	99.25890				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	102.05119				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.86379				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	100.24463				0.00	0	
Total ELN020 SPOT										0.00	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 ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.06000	102.93807	11.06000	102.90796				0.00	0	18,000,00
Total EMM03 SPOT										0.00	0	18,000,00
Total For EMM03										0.00	0	18,000,00
EMM04 On 16/05/2028 Spot Bond			12.97500	12.97500	12.97500	95.23100				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.02500	13.02500	13.02500	94.05394				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			11.15000	11.15000	11.15000	101.83444				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.15000	11.15000	11.15000	101.27455				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.96000	12.96000	12.96000	97.05829				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.24000	12.24000	12.24000	98.79848				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.46000	15.46000	15.46000	92.31312				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.02520				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.56732				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.45427				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.21572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.72770				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.81799				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.59851				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.43390				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.61525				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.13656				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.40228				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.09039				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.11823				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.52341				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.41843				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT007 On 22/06/2024 Spot Bond					0.00000	100.28403				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	101.07010				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	101.28866				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.06383				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	101.10804				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.08584				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	101.13006				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.08612				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA29 On 17/05/2025 Spot Bond					0.00000	101.03448				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA30 On 17/05/2027 Spot Bond					0.00000	101.07869				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.37000	102.79975	7.37000	102.77943				0.00	0	
Total ES23 SPOT										0.00	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 ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.03674	10.00000	102.00958				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.09000	93.75773	10.09000	93.73238			98,551,048,000.00		9,767,200	12,661,682,50
Total ES26 SPOT									98,551,048,000.00		9,767,200	12,661,682,50
Total For ES26									98,551,048,000.00		9,767,200	12,661,682,50
ES26/R On 02/04/2026 Spot Bond			7.85000	100.19056	7.85000	100.16937				0.00	0	
Total ES26/R186 SPOT									0.00		0	
Total For ES26/R186									0.00		0	
ES33 On 15/09/2033 Spot Bond			12.44500	71.41123	12.53000	70.99435			33,713,505,000.00		2,709,000	821,800,00
Total ES33 SPOT									33,713,505,000.00		2,709,000	821,800,00
Total For ES33									33,713,505,000.00		2,709,000	821,800,00
ES33/R On 15/09/2033 Spot Bond			7.50000	100.53022	7.50000	100.50978				0.00	0	
Total ES33/R209 SPOT									0.00		0	
Total For ES33/R209									0.00		0	
ES42 On 25/04/2042 Spot Bond			12.72500	73.69420	12.81000	73.21906			26,266,945,000.00		2,064,200	20,611,10
Total ES42 SPOT									26,266,945,000.00		2,064,200	20,611,10
Total For ES42									26,266,945,000.00		2,064,200	20,611,10
ES42/R On 25/04/2042 Spot Bond			8.50000	103.91858	8.50000	103.89495				0.00	0	
Total ES42/R214 SPOT									0.00		0	
Total For ES42/R214									0.00		0	
ETK001 On 03/06/2032 Spot Bond			11.95000	11.95000	11.95000	100.27132				0.00	0	
Total ETK001 SPOT									0.00		0	
Total For ETK001									0.00		0	
ETK002 On 03/06/2037 Spot Bond			14.47000	14.47000	14.47000	95.25098				0.00	0	
Total ETK002 SPOT									0.00		0	
Total For ETK002									0.00		0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.68289				0.00	0	2,500,000,00
Total EXX05 SPOT									0.00		0	2,500,000,00
Total For EXX05									0.00		0	2,500,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.21820				0.00	0	
Total FIFB14 SPOT									0.00		0	
Total For FIFB14									0.00		0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.92509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.11171				0.00	280,000,000	140,000,000
Total FIFB17 SPOT										0.00	280,000,000	140,000,000
Total For FIFB17										0.00	280,000,000	140,000,000
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.48041				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.76427				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.67930				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.41954				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.93589				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.98923				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.00257				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.17218				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.06851				0.00	0	330,000,000
Total FRB24 SPOT										0.00	0	330,000,000
Total For FRB24										0.00	0	330,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	104.19081				0.00	0	106,000,00
Total FRB25 SPOT										0.00	0	106,000,00
Total For FRB25										0.00	0	106,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.64120				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.73000	104.97815	9.73000	104.95090			628,558,000,000.00		64,600,000	32,300,00
Total FRB27 SPOT									628,558,000,000.00		64,600,000	32,300,00
Total For FRB27									628,558,000,000.00		64,600,000	32,300,00
FRB28 On 02/12/2025 Spot Bond					0.00000	103.90605				0.00	1,600,000,000	1,603,907,30
Total FRB28 SPOT										0.00	1,600,000,000	1,603,907,30
Total For FRB28										0.00	1,600,000,000	1,603,907,30
FRB29 On 19/04/2026 Spot Bond					0.00000	101.09086				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.65000	95.45029	9.65000	95.42572			3,281,000,000,000.00		340,000,000	170,000,00
Total FRB30 SPOT									3,281,000,000,000.00		340,000,000	170,000,00
Total For FRB30									3,281,000,000,000.00		340,000,000	170,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.64857				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.27808				0.00	400,000,000	200,000,00
Total FRB32 SPOT										0.00	400,000,000	200,000,00
Total For FRB32										0.00	400,000,000	200,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	100.28284				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.15000	330.21158	3.15000	330.02063				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.22500	3.22500	3.22500	163.57384				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.71000	217.80577	3.71000	217.67642				0.00	0	10,000,00
Total FRBI28 SPOT										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI28										0.00	0	10,000,00
FRBI29 On 31/03/2029 Spot Bond			4.75000	4.75000	4.75000	112.75358				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.29500	5.29500	5.29500	229.32206				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.43500	96.97552	5.43500	96.91343				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.36000	99.31074	5.36000	99.24752				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.08634	9.08634	9.08634	83.55563				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.15469	9.15469	9.15469	82.59087				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.50000	4.50000	4.50000	159.02103				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 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	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.97068				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.20837				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC270 On 30/01/2023 Spot Bond					0.00000	101.65027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.95400	9.95400	9.95400	101.68612				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.93175				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.36993				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			4.80000	4.80000	4.80000	121.01222				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.51675				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.32272				0.00	0	220,000,00
Total FRC285 SPOT										0.00	0	220,000,00
Total For FRC285										0.00	0	220,000,00
FRC28: On 27/02/2023 Spot Bond			4.63000	4.63000	4.63000	118.85794				0.00	0	242,000,00
Total FRC286 SPOT										0.00	0	242,000,00
Total For FRC286										0.00	0	242,000,00
FRC28: On 20/12/2022 Spot Bond					0.00000	100.32501				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.12908				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.14432				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.69896				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	

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 25/04/2023 Spot Bond					0.00000	102.52409			0.00	0	
Total FRC300 SPOT									0.00	0	
Total For FRC300									0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.84100			0.00	0	
Total FRC302 SPOT									0.00	0	
Total For FRC302									0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.89228			0.00	0	
Total FRC303 SPOT									0.00	0	
Total For FRC303									0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.94760			0.00	0	210,000,00
Total FRC305 SPOT									0.00	0	210,000,00
Total For FRC305									0.00	0	210,000,00
FRC30(On 27/02/2023 Spot Bond					0.00000	100.82047			0.00	504,445,600	329,422,80
Total FRC306 SPOT									0.00	504,445,600	329,422,80
Total For FRC306									0.00	504,445,600	329,422,80
FRC30(On 31/05/2024 Spot Bond					0.00000	101.80198			0.00	0	
Total FRC308 SPOT									0.00	0	
Total For FRC308									0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.31845			0.00	0	
Total FRC309 SPOT									0.00	0	
Total For FRC309									0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.36330			0.00	0	
Total FRC310 SPOT									0.00	0	
Total For FRC310									0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.39687			0.00	0	
Total FRC313 SPOT									0.00	0	
Total For FRC313									0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	98.87933			0.00	0	
Total FRC315 SPOT									0.00	0	
Total For FRC315									0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.45729			0.00	0	
Total FRC316 SPOT									0.00	0	
Total For FRC316									0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	101.54576			0.00	0	
Total FRC317 SPOT									0.00	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 FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.35897				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.39658				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.50193				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.36685				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.15272				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.53067				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.76662				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.21065				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	101.57087				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.12700				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.83187				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.83164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.19418				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.46579				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.31853				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	101.66608				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.42444				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	100.71145				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.95332				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.66802				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.59486				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.81645				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.89236				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 31/07/2023 Spot Bond					0.00000	101.84911				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.73591				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.68225				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.69712				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.30504				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.69919				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.57373				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.22642				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.38850				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.39047				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.72062				0.00	0	
Total FRC365 SPOT										0.00	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 FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	90.02216				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.86628				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	88.75116				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	88.91286				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.76188				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.75557				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	90.40055				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.87516				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	86.99828				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	86.83657				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.33019				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.45759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.37231				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.03528				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.03528				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.01187				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.01187				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.93194				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.70920				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.81234				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.57768				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.46547				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.34816				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 27/03/2024 Spot Bond					0.00000	100.33912				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.70916				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.54077				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.92000	14.92000	14.92000	97.26700				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.64705				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.77954				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.85398				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.33500	11.33500	11.33500	99.56409				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.51504				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	101.52200				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.62000	13.62000	13.62000	103.20101				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.33000	11.33000	11.33000	101.70309				0.00	0	
Total FRC405 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.10507				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	99.92582				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.49894				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.81000	11.81000	11.81000	98.90395				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.70920				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.84746				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.96747				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.92096				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.94982				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.92496				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	93.26311				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	101.84728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	100.96320				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.90555				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	101.70920				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	100.38039				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.38733				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.38733				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.89250				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	101.70909				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.25841				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.27179				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	100.37196				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42(On 31/10/2027 Spot Bond					0.00000	101.14183				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	101.23003				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.01042				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	101.09701				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.98673				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.04755				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43(On 20/11/2026 Spot Bond					0.00000	100.79589				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43(On 21/06/2027 Spot Bond					0.00000	100.36734				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(On 31/01/2030 Spot Bond			10.22000	10.22000	10.22000	100.78636				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.09276				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.09338				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(On 31/07/2025 Spot Bond					0.00000	100.18406				0.00	0	
Total FRC440 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC440										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.91000	108.18483	4.91000	108.11702				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.13000	117.53720	5.13000	117.46309				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.38318				0.00	10,400,000,000	5,200,000,000
Total FRJ022 SPOT										0.00	10,400,000,000	5,200,000,000
Total For FRJ022										0.00	10,400,000,000	5,200,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.93817				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.40866				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.50125				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.70388				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.77701				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.82357				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.84162				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.76992				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.38798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.27870				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.66800	4.66800	4.66800	105.55086				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	117.88959				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.15828				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.24000	115.98835	5.24000	115.91489				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.31000	229.16518	5.31000	229.01945				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.38000	114.05215	5.38000	113.97947				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	229.01945				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.40000	159.46985	4.40000	159.37241				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	112.71451	3.70500	112.64771				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.18000	116.83013	5.18000	116.75632				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

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 07/12/2033 Spot Bond			5.43000	226.76068	5.43000	226.61574				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.48000	225.76777	5.48000	225.62316				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			3.58000	162.38588	3.58000	162.29019				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.51000	225.17456	5.51000	225.03016				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.38000	114.05215	5.38000	113.97947				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.15000	213.05044	4.15000	212.92139				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			6.13000	104.31479	6.13000	104.24626				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.36000	210.82269	4.36000	210.69380				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			4.42000	210.19108	4.42000	210.06225				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			6.02000	215.37218	6.02000	215.23117				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			6.08000	104.93204	6.08000	104.86324				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.38000	5.38000	5.38000	113.97947				0.00	0	
Total FRS135 SPOT										0.00	0	

Contract 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 FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.36000	114.32636	5.36000	114.25358				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.23000	212.19862	4.23000	212.06963				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.79000	219.72759	5.79000	219.58505				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.36000	210.82269	4.36000	210.69380				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.36000	210.82269	4.36000	210.69380				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.76100	217.24843	3.76100	217.11911				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.35000	159.64580	4.35000	159.54845				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.71000	207.16863	4.71000	207.04004				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.75000	206.75566	4.75000	206.62709				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.32000	159.75148	4.32000	159.65419				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.22500	212.25175	4.22500	212.12275				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.76000	4.76000	4.76000	206.52400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.52291				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.64933				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.45115				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.31596				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	158.19915				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	131.26818				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	182.55024				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	244.05836				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.21272				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.34763				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	101.18803				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.85998				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	99.91212				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.00645				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.28862				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	100.31853				0.00	0	
Total FRS225 SPOT										0.00	0	

Contract 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 FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.16834				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	118.71346				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.43629				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.15261				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.85597				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	69.34167				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.85499				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	101.15420				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.36656				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS250 On 22/02/2024 Spot Bond					0.00000	94.32536				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.65154				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	110.25432				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.43648				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.91651				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 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	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.25510				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	112.10606				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.25652				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.25537				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS276 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	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.30197				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.43513				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.25610				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.26643				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.83500	10.83500	10.83500	93.84630				0.00	0	
Total FRS284 SPOT										0.00	0	

Contract 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 FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.83500	10.83500	10.83500	93.84630				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.57023				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.78035				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.14900	12.14900	12.14900	88.75560				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.36865				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	89.61089				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	94.38907				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	102.44338				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	101.76504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30(On 16/05/2027 Spot Bond					0.00000	101.10174				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30(On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30(On 06/07/2023 Spot Bond					0.00000	100.08812				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30(On 30/04/2026 Spot Bond					0.00000	101.70920				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30(On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30(On 31/07/2023 Spot Bond					0.00000	100.92420				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30(On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			10.15000	10.15000	10.15000	100.93177				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS311 On 21/09/2023 Spot Bond					0.00000	100.35717				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	102.19758				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.66000	2.66000	2.66000	331.80987				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.04000	334.27758	2.04000	334.09429				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.40000	2.40000	2.40000	332.76504				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.33864				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.08000	108.21927	5.08000	108.15120				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.80000	68.40450	4.80000	113.39963				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.47000	3.47000	3.47000	162.68661				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	161.67989				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	328.89600				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.63000	7.63000	7.63000	100.90097				0.00	0	
Total FRX23 SPOT										0.00	0	

Contract 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 FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.05500	106.85089	9.05500	106.82504			534,245,000,000.00	59,000,000	29,500,00
Total FRX24 SPOT									534,245,000,000.00	59,000,000	29,500,00
Total For FRX24									534,245,000,000.00	59,000,000	29,500,00
FRX25 On 26/07/2025 Spot Bond			8.90000	104.07469	8.90000	104.05007			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.32500	100.82546	9.32500	100.80023			383,507,410,000.00	41,126,800	25,132,40
Total FRX26 SPOT									383,507,410,000.00	41,126,800	25,132,40
Total For FRX26									383,507,410,000.00	41,126,800	25,132,40
FRX27 On 07/03/2027 Spot Bond			9.77000	102.41376	9.77000	102.38678			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.66000	104.09283	9.66000	104.06615			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.51000	98.06867	10.51000	98.04138			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.45500	96.05401	10.45500	96.02741			3,136,500,000,000.00	300,000,000	150,000,00
Total FRX31 SPOT									3,136,500,000,000.00	300,000,000	150,000,00
Total For FRX31									3,136,500,000,000.00	300,000,000	150,000,00
FRX32 On 31/03/2032 Spot Bond			11.09000	97.01961	11.09000	96.99084			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.13000	68.29251	12.13000	68.27054			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.04559			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.88251			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.84914			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.87180				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.87846				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.28997				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.35728				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.39091				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.36308				0.00	568,200,000	284,100,000
Total GBL05 SPOT										0.00	568,200,000	284,100,000
Total For GBL05										0.00	568,200,000	284,100,000
GBL06 On 21/06/2024 Spot Bond					0.00000	100.68488				0.00	0	20,000,000,000
Total GBL06 SPOT										0.00	0	20,000,000,000
Total For GBL06										0.00	0	20,000,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.83846				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.15130				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.83219				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.87215				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.14641				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.35000	118.03260	4.35000	117.96056				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.91044				0.00	20,000,000,000	20,000,000,000
Total GRT07 SPOT										0.00	20,000,000,000	20,000,000,000
Total For GRT07										0.00	20,000,000,000	20,000,000,000
GRT17 On 17/10/2023 Spot Bond			8.34900	101.55792	8.34900	101.53523				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.35079				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.16000	102.42430	8.16000	102.40179				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.85597				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.67424				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.66591				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.37336				0.00	600,000,000	300,000,000
Total GRT25G SPOT										0.00	600,000,000	300,000,000
Total For GRT25G										0.00	600,000,000	300,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	102.01536				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.27460				0.00	0	
Total GRT27 SPOT										0.00	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 GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.48084				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.90487				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.73805				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.92047				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.21787				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.62902				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.33033				0.00	640,000,000	320,000,000
Total GRT36 SPOT										0.00	640,000,000	320,000,000
Total For GRT36										0.00	640,000,000	320,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.21738				0.00	0	10,000,000,000
Total GRT38 SPOT										0.00	0	10,000,000,000
Total For GRT38										0.00	0	10,000,000,000
GRT39 On 30/04/2026 Spot Bond					0.00000	101.36677				0.00	0	6,500,000,000
Total GRT39 SPOT										0.00	0	6,500,000,000
Total For GRT39										0.00	0	6,500,000,000
GRT40 On 20/11/2022 Spot Bond					0.00000	100.88222				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.14162				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.31920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.01257				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	102.13826				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.96073				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.43600				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.45653				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.83772				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.35482				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.25545				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			005,000,000,000,000.00	10,050,000,000	6,700,000,000	
Total H12T20 SPOT									15,000,000,000,000.00	10,050,000,000	6,700,000,000	
Total For H12T20									15,000,000,000,000.00	10,050,000,000	6,700,000,000	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.19671				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.32858				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	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
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.75621				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.32506				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.28483				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.54441				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.47463				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.21784				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.21520				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.22722				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.27000	329.77636	3.27000	329.58461				0.00	0	50,000,00
Total HWAY23 SPOT										0.00	0	50,000,00
Total For HWAY23										0.00	0	50,000,00
HWAY2 On 07/12/2024 Spot Bond			3.45000	3.45000	3.45000	334.99582				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.24000	96.71732	11.24000	96.68858				0.00	0	62,400,000,00
Total HWAY30 SPOT										0.00	0	62,400,000,00
Total For HWAY30										0.00	0	62,400,000,00
HWAY3 On 28/02/2033 Spot Bond			5.06000	77.76666	5.06000	109.29355				0.00	0	
Total HWAY33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.35000	82.77582	12.35000	82.74888				3,166,540,000.00	256,400	3,909,367,60
Total HWAY34 SPOT										3,166,540,000.00	256,400	3,909,367,60
Total For HWAY34										3,166,540,000.00	256,400	3,909,367,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.84676	100.00000	10.82289				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.38000	81.92477	12.38000	81.89803				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	10.84325	100.00000	10.81939				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	100.74381				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.90000	164.85419	2.90000	164.76004				155,642,084,760,000.00	53,669,684,400	654,919,892,20
Total I2025 SPOT										155,642,084,760,000.00	53,669,684,400	654,919,892,20
Total For I2025										155,642,084,760,000.00	53,669,684,400	654,919,892,20
I2029 On 31/03/2029 Spot Bond			3.92000	118.54146	3.88000	118.75401				277,300,368,800,000.00	70,739,890,000	199,074,986,40
Total I2029 SPOT										277,300,368,800,000.00	70,739,890,000	199,074,986,40
Total For I2029										277,300,368,800,000.00	70,739,890,000	199,074,986,40
I2033 On 28/02/2033 Spot Bond			4.45000	112.80318	4.41000	113.14572				408,326,109,980,000.00	91,758,676,400	430,838,177,40
Total I2033 SPOT										408,326,109,980,000.00	91,758,676,400	430,838,177,40
Total For I2033										408,326,109,980,000.00	91,758,676,400	430,838,177,40
I2038 On 31/01/2038 Spot Bond			4.50000	126.89619	4.48000	127.12946				16,859,157,300,000.00	3,746,479,400	546,747,680,00
Total I2038 SPOT										16,859,157,300,000.00	3,746,479,400	546,747,680,00
Total For I2038										16,859,157,300,000.00	3,746,479,400	546,747,680,00
I2046 On 31/03/2046 Spot Bond			4.59000	110.90877	4.53500	111.83360				25,296,285,906,000.00	5,511,173,400	447,243,736,70
Total I2046 SPOT										25,296,285,906,000.00	5,511,173,400	447,243,736,70
Total For I2046										25,296,285,906,000.00	5,511,173,400	447,243,736,70
I2050 On 31/12/2050 Spot Bond			4.51000	115.14137	4.51000	115.07066				27,952,793,286,000.00	6,197,958,600	427,891,829,30
Total I2050 SPOT										27,952,793,286,000.00	6,197,958,600	427,891,829,30
Total For I2050										27,952,793,286,000.00	6,197,958,600	427,891,829,30
IBG01 On 07/02/2025 Spot Bond					0.00000	101.14178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.17603				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.12000	330.32050	3.12000	330.12978				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.18029				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.16354				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.14790				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.94953				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.92949				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.10953				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.27760				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.22956				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.85515				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	100.32391				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.16017				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.75356				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.77851				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.89387				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.29264				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.44102				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.37382				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.15868				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.94035				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.93905				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.16774				0.00	0	
Total IBL167 SPOT										0.00	0	

Contract 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 IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.08339				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.94233				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.81578				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.79408				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.00959				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.42607				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.43938				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.00008				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.92540				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.40758				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.26177				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.21501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.62993				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.64798				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.97493				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.60249				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.57732				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.49340				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.55213				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.29795				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.41816				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.97255				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.64500	6.64500	6.64500	100.70504				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IBL212 On 22/02/2023 Spot Bond			6.64500	6.64500	6.64500	100.72145			0.00	0	
Total IBL212 SPOT									0.00	0	
Total For IBL212									0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.64500	6.64500	6.64500	100.73622			0.00	0	
Total IBL213 SPOT									0.00	0	
Total For IBL213									0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.64500	6.64500	6.64500	100.71161			0.00	0	
Total IBL214 SPOT									0.00	0	
Total For IBL214									0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.12514			0.00	0	
Total IBL215 SPOT									0.00	0	
Total For IBL215									0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.34576			0.00	0	
Total IBL216 SPOT									0.00	0	
Total For IBL216									0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.31015			0.00	0	
Total IBL217 SPOT									0.00	0	
Total For IBL217									0.00	0	
IBL218 On 28/03/2023 Spot Bond			10.15000	10.15000	10.15000	98.98628			0.00	0	
Total IBL218 SPOT									0.00	0	
Total For IBL218									0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.16464			0.00	0	
Total IBL219 SPOT									0.00	0	
Total For IBL219									0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.53573			0.00	0	
Total IBL220 SPOT									0.00	0	
Total For IBL220									0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	99.98087			0.00	0	
Total IBL221 SPOT									0.00	0	
Total For IBL221									0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.71000	8.71000	8.71000	101.76566		2,438,800,000,000.00	280,000,000	310,000,000	
Total IBL222 SPOT								2,438,800,000,000.00	280,000,000	310,000,000	
Total For IBL222								2,438,800,000,000.00	280,000,000	310,000,000	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.26942			0.00	0	
Total IBL223 SPOT									0.00	0	

Contract 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 IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.36000				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.80974				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.00133				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.33971				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.56477				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.45815				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.47630				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.31069				0.00	200,000,000	100,000,00
Total IBL231 SPOT										0.00	200,000,000	100,000,00
Total For IBL231										0.00	200,000,000	100,000,00
IBL232 On 24/06/2025 Spot Bond			9.61000	9.61000	9.61000	101.07562				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.24773				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.25521				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.82811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.31470				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.85750				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	99.92281				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.82127				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.69146				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.34330				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.40452				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.19265				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.55000	10.55000	10.55000	96.32555				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.09330				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.34711				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL248 On 30/03/2024 Spot Bond			8.66000	100.77704	8.66000	100.50087				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.89000	103.21116	8.89000	103.18677				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.26000	104.08586	7.26000	104.06534				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.85806				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.09000	102.60384	10.09000	102.57640			141,260,000,000,000.00	14,000,000,000	14,284,000,000	
Total IDCG06 SPOT									141,260,000,000,000.00	14,000,000,000	14,284,000,000	
Total For IDCG06									141,260,000,000,000.00	14,000,000,000	14,284,000,000	
IDCG08 On 13/05/2030 Spot Bond			11.57500	103.11447	11.57500	103.02261				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.77000	103.84550	10.77000	103.81574				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.24167				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.59510				0.00	280,000,000	140,000,000
Total IDCG15 SPOT										0.00	280,000,000	140,000,000
Total For IDCG15										0.00	280,000,000	140,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.21161				0.00	0	18,530,000,000
Total IDCG16 SPOT										0.00	0	18,530,000,000
Total For IDCG16										0.00	0	18,530,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.23081				0.00	0	10,000,000,000
Total IDCG17 SPOT										0.00	0	10,000,000,000
Total For IDCG17										0.00	0	10,000,000,000
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.18716				0.00	0	90,000,000
Total IDCG19 SPOT										0.00	0	90,000,000

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 IDCG19										0.00	0	90,000,00
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.35492				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.84210				0.00	360,000,000	15,680,000,00
Total IDCG22 SPOT										0.00	360,000,000	15,680,000,00
Total For IDCG22										0.00	360,000,000	15,680,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.07824				0.00	0	22,560,000,00
Total IDCG23 SPOT										0.00	0	22,560,000,00
Total For IDCG23										0.00	0	22,560,000,00
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.40586				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.50000	101.41417	9.50000	101.38846				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.54350				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.86499				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.45380				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.58264				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.32123				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.71435				0.00	340,000,000	170,000,00
Total INLV09 SPOT										0.00	340,000,000	170,000,00
Total For INLV09										0.00	340,000,000	170,000,00
INLV10 On 06/03/2027 Spot Bond					0.00000	100.81470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.30608				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.33277				0.00	420,000,000	320,000,000
Total INLV12 SPOT										0.00	420,000,000	320,000,000
Total For INLV12										0.00	420,000,000	320,000,000
IPF19 On 22/12/2022 Spot Bond					0.00000	100.29157				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.29356				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.58762				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.18843				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.20474				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.60831				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.16407				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.15697				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.47153				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.88591				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.96567				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.02000	203.99252	5.02000	203.86420				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.35850				0.00	720,000,000	480,000,00
Total IV050 SPOT										0.00	720,000,000	480,000,00
Total For IV050										0.00	720,000,000	480,000,00
IV19A On 31/03/2028 Spot Bond			4.92000	205.01095	4.92000	204.88254				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.10960				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.80724				0.00	360,000,000	180,000,00
Total IVC145 SPOT										0.00	360,000,000	180,000,00
Total For IVC145										0.00	360,000,000	180,000,00
IVC146 On 03/06/2023 Spot Bond					0.00000	100.86470				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.52824				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.68032				0.00	400,000,000	200,000,00
Total IVC152 SPOT										0.00	400,000,000	200,000,00
Total For IVC152										0.00	400,000,000	200,000,00
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	

Contract 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 IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.50287				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.63362				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.10469				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.77000	102.15598	7.77000	102.13457				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.89229				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.94099				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.89000	100.89314	7.89000	100.87192				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.69594				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.82000	100.52017	7.82000	100.49887				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.57028				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.76000	100.51345	7.76000	100.49231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.91552				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.96187				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.47000	6.47000	6.47000	102.14469				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.57634				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.29682				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.12000	8.12000	8.12000	100.40683				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.82000	8.82000	8.82000	99.67788				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.49606				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.47752				0.00	340,000,000	170,000,000
Total IVC214 SPOT										0.00	340,000,000	170,000,000
Total For IVC214										0.00	340,000,000	170,000,000
IVC215 On 04/04/2023 Spot Bond			7.36000	7.36000	7.36000	99.80789				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC216 On 22/04/2025 Spot Bond			9.11000	102.50371	9.11000	102.47876				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.44000	101.04914	6.44000	101.76387				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.14699				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	101.80363				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.38078				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.98294				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.28498				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.70635				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.12000	10.12000	10.12000	98.35322				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.14404				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.09500	9.09500	9.09500	101.88170				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.85009				0.00	0	
Total IVZ105 SPOT										0.00	0	

Contract 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 IVZ105										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.58882				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ112 On 06/10/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				0.00	0	
Total IVZ112 SPOT										0.00	0	
Total For IVZ112										0.00	0	
IVZ113 On 10/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.90625				0.00	0	
Total IVZ113 SPOT										0.00	0	
Total For IVZ113										0.00	0	
IVZ116 On 24/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.64469				0.00	0	
Total IVZ116 SPOT										0.00	0	
Total For IVZ116										0.00	0	
IVZ118 On 03/11/2022 Spot Bond			6.95000	6.95000	6.95000	99.45084				0.00	0	400,000,00
Total IVZ118 SPOT										0.00	0	400,000,00
Total For IVZ118										0.00	0	400,000,00
IVZ119 On 28/11/2022 Spot Bond			6.95000	6.95000	6.95000	98.98225				0.00	0	
Total IVZ119 SPOT										0.00	0	
Total For IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.95000	6.95000	6.95000	98.90768			208,500,000,000,000.00	30,000,000,000	30,000,000,00	
Total IVZ120 SPOT									18,500,000,000,000.00	30,000,000,000	30,000,000,00	
Total For IVZ120									18,500,000,000,000.00	30,000,000,000	30,000,000,00	
IVZ121 On 10/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			870,000,000,000,000.00	48,700,000,000	48,700,000,00	
Total IVZ121 SPOT									10,000,000,000,000.00	48,700,000,000	48,700,000,00	
Total For IVZ121									10,000,000,000,000.00	48,700,000,000	48,700,000,00	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total JIBAR SPOT									0.00	0		
Total For JIBAR									0.00	0		
JPM002 On 05/07/2023 Spot Bond					0.00000	100.39976			0.00	0		
Total JPM002 SPOT									0.00	0		
Total For JPM002									0.00	0		
KAP012 On 01/12/2022 Spot Bond					0.00000	100.89987			0.00	0	2,000,000,00	
Total KAP012 SPOT									0.00	0	2,000,000,00	
Total For KAP012									0.00	0	2,000,000,00	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.05346			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	101.59196				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	99.79778				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.05109				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.50258				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.42028				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.42162				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.94789				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.61944				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	99.95829				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	99.95719				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.25803				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP027 On 28/09/2027 Spot Bond					0.00000	100.26488				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.64480				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.25000	111.86263	10.25000	111.83226				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.17454				0.00	680,000,000	340,000,000
Total LGL08 SPOT										0.00	680,000,000	340,000,000
Total For LGL08										0.00	680,000,000	340,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.06132				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.00996				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.51419				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.13067				0.00	8,500,000,000	7,600,000,000
Total LGL12 SPOT										0.00	8,500,000,000	7,600,000,000
Total For LGL12										0.00	8,500,000,000	7,600,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	100.37857				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.36676				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.85764				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.91843				0.00	0	
Total LRFB3 SPOT										0.00	0	

Contract 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 LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.93841				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.53486				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.58069				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.97678				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.87958				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.32925				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.63988				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.20686				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.33828				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	100.85233				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.39042				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.53011				0.00	0	22,015,000.00

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 MBP045 SPOT										0.00	0	22,015,000,00
Total For MBP045										0.00	0	22,015,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	101.14090				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.58646				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.60619				0.00	20,000,000,000	10,000,000,00
Total MBP051 SPOT										0.00	20,000,000,000	10,000,000,00
Total For MBP051										0.00	20,000,000,000	10,000,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	100.28681				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.50000	9.50000	9.50000	106.17307				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.93385				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.20315				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.39245				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.15000	100.23406	10.15000	100.20695				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.84253				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.40000	90.27653	10.40000	90.27163			1,456,000,000,000.00		140,000,000	70,000,00
Total MML04 SPOT									1,456,000,000,000.00		140,000,000	70,000,00
Total For MML04									1,456,000,000,000.00		140,000,000	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML05 On 25/05/2027 Spot Bond					0.00000	101.03208				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.92000	99.54420	10.92000	99.51544				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.98085				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.81622				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.31725				0.00	0	500,000,0€
Total MTN12 SPOT										0.00	0	500,000,0€
Total For MTN12										0.00	0	500,000,0€
MTN13 On 04/06/2025 Spot Bond					0.00000	102.33115				0.00	0	10,000,0€
Total MTN13 SPOT										0.00	0	10,000,0€
Total For MTN13										0.00	0	10,000,0€
MTN15 On 10/05/2024 Spot Bond					0.00000	101.93398				0.00	0	10,000,000,0€
Total MTN15 SPOT										0.00	0	10,000,000,0€
Total For MTN15										0.00	0	10,000,000,0€
MTN17 On 30/05/2024 Spot Bond					0.00000	101.56168				0.00	0	30,000,0€
Total MTN17 SPOT										0.00	0	30,000,0€
Total For MTN17										0.00	0	30,000,0€
MTN18 On 30/05/2026 Spot Bond					0.00000	101.98051				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.15433				0.00	0	10,000,000,0€
Total MTN19 SPOT										0.00	0	10,000,000,0€
Total For MTN19										0.00	0	10,000,000,0€
MTN20 On 07/09/2026 Spot Bond					0.00000	101.72955				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.30854				0.00	0	
Total MTN21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.58076			0.00	480,000,000	240,000,000
Total MTN22 SPOT									0.00	480,000,000	240,000,000
Total For MTN22									0.00	480,000,000	240,000,000
MTN23 On 29/01/2026 Spot Bond			10.09500	96.62373	10.09500	96.59787		6,864,600,000,000.00	680,000,000	680,000,000	340,000,000
Total MTN23 SPOT								6,864,600,000,000.00	680,000,000	680,000,000	340,000,000
Total For MTN23								6,864,600,000,000.00	680,000,000	680,000,000	340,000,000
MTN24 On 29/01/2026 Spot Bond					0.00000	105.49481			0.00	0	0
Total MTN24 SPOT								0.00	0.00	0	0
Total For MTN24								0.00	0.00	0	0
MTN25 On 29/06/2024 Spot Bond					0.00000	101.05436			0.00	0	0
Total MTN25 SPOT								0.00	0.00	0	0
Total For MTN25								0.00	0.00	0	0
MTN26 On 29/06/2026 Spot Bond					0.00000	101.76177			0.00	0	0
Total MTN26 SPOT								0.00	0.00	0	0
Total For MTN26								0.00	0.00	0	0
MTN27 On 29/06/2028 Spot Bond					0.00000	102.37394			0.00	0	0
Total MTN27 SPOT								0.00	0.00	0	0
Total For MTN27								0.00	0.00	0	0
MTN28 On 15/03/2025 Spot Bond					0.00000	100.87114			0.00	0	0
Total MTN28 SPOT								0.00	0.00	0	0
Total For MTN28								0.00	0.00	0	0
MTN29 On 15/03/2027 Spot Bond					0.00000	101.05992			0.00	0	0
Total MTN29 SPOT								0.00	0.00	0	0
Total For MTN29								0.00	0.00	0	0
MTN30 On 15/09/2028 Spot Bond					0.00000	101.76509			0.00	0	0
Total MTN30 SPOT								0.00	0.00	0	0
Total For MTN30								0.00	0.00	0	0
MTN31 On 13/09/2025 Spot Bond					0.00000	100.41888			0.00	0	0
Total MTN31 SPOT								0.00	0.00	0	0
Total For MTN31								0.00	0.00	0	0
MTN32 On 13/09/2027 Spot Bond					0.00000	100.44095			0.00	0	0
Total MTN32 SPOT								0.00	0.00	0	0
Total For MTN32								0.00	0.00	0	0
MTN33 On 13/09/2029 Spot Bond					0.00000	100.46208			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.94956				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.00279				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.25698				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.98936				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.98950				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.29570				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.37526				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.44273				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.50467				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.41000	103.20262	8.41000	103.17906				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.77000	102.89984	8.77000	102.87584				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			11.03000	100.41261	11.03000	100.38333				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.68835				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.39268				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.42293				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.49555				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.38064				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.39112				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.33500	102.43660	8.33500	102.41349				0.00	0	2,540,00
Total NBK13A SPOT										0.00	0	2,540,00
Total For NBK13A										0.00	0	2,540,00
NBK16 On 12/02/2025 Spot Bond			9.11500	102.18654	9.11500	102.16179				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.68500	105.44594	9.68500	105.41869				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.70000	105.69562	9.70000	105.66827				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.57500	106.30818	9.57500	106.28117				0.00	0	
Total NBK21A SPOT										0.00	0	

Contract 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 NBK21A										0.00	0	
NBK22, On 19/11/2022 Spot Bond			7.67000	104.18120	7.67000	104.15949				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			8.62800	109.69297	8.62800	109.66779				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			9.67000	109.29158	9.67000	109.26354				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25, On 17/02/2023 Spot Bond			8.09000	8.09000	8.09000	102.38006				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I, On 12/02/2025 Spot Bond					0.00000	102.97150				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	70.73262	100.00000	70.57692				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I, On 22/04/2026 Spot Bond					0.00000	103.70149				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27, On 10/05/2026 Spot Bond			9.56500	109.36090	9.56500	109.33314				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28, On 02/08/2023 Spot Bond			8.27000	103.21656	8.27000	103.19383				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29, On 31/07/2026 Spot Bond			9.07000	106.54241	9.07000	106.51674				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30, On 20/02/2024 Spot Bond			8.36000	102.89866	8.36000	102.87576				0.00	0	1,100,00
Total NBK30A SPOT										0.00	0	1,100,00
Total For NBK30A										0.00	0	1,100,00
NBK31, On 09/11/2023 Spot Bond			8.17000	105.20697	8.17000	105.18408				0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK31A SPOT										0.00	0	20,000,00
Total For NBK31A										0.00	0	20,000,00
NBK31I On 17/02/2023 Spot Bond					0.00000	101.42735				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.81071				0.00	3,000,000,000	1,400,000,00
Total NBK35B SPOT										0.00	3,000,000,000	1,400,000,00
Total For NBK35B										0.00	3,000,000,000	1,400,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	104.29751				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	79.75484				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.92754				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.96038				0.00	560,000,000	280,000,00
Total NBK43B SPOT										0.00	560,000,000	280,000,00
Total For NBK43B										0.00	560,000,000	280,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.26647				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.69431				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.06956				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.35580				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.01210				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK52I On 21/02/2024 Spot Bond					0.00000	101.32635				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.49340				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.38872				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.65246				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5I On 01/08/2026 Spot Bond					0.00000	101.42786				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5I On 01/08/2029 Spot Bond					0.00000	100.76895				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5I On 24/02/2023 Spot Bond					0.00000	100.89491				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.84324				0.00	600,000,000	300,000,000
Total NBKB60 SPOT										0.00	600,000,000	300,000,000
Total For NBKB60										0.00	600,000,000	300,000,000
NBKB6I On 24/02/2027 Spot Bond					0.00000	100.23228				0.00	1,000,000,000	500,000,000
Total NBKB61 SPOT										0.00	1,000,000,000	500,000,000
Total For NBKB61										0.00	1,000,000,000	500,000,000
NBKB6I On 15/04/2024 Spot Bond					0.00000	99.88994				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6I On 15/04/2028 Spot Bond					0.00000	100.32098				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8I On 20/03/2024 Spot Bond					0.00000	100.33207				0.00	0	
Total NCLN82 SPOT										0.00	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 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			10.99500	100.16811	10.99500	100.13850			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.32936			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.65000	100.38589	10.65000	100.35712			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.33207			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.33624			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.34164			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.71456			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.71456			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.96751			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL04: On 20/03/2023 Spot Bond					0.00000	101.16231			0.00	0	3,347,70
Total NGL04 SPOT									0.00	0	3,347,70
Total For NGL04									0.00	0	3,347,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond					0.00000	102.62919				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.78854				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.17973				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.94675				0.00	0	370,000,00
Total NGL08 SPOT										0.00	0	370,000,00
Total For NGL08										0.00	0	370,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.28838				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.30215				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.22089				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	103.00715				0.00	644,000,000	322,000,00
Total NGT103 SPOT										0.00	644,000,000	322,000,00
Total For NGT103										0.00	644,000,000	322,000,00
NGT104 On 15/01/2025 Spot Bond					0.00000	104.01047				0.00	0	102,200,00
Total NGT104 SPOT										0.00	0	102,200,00
Total For NGT104										0.00	0	102,200,00
NGT105 On 22/05/2025 Spot Bond					0.00000	103.87571				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	105.78233				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	105.17129				0.00	0	
Total NGT107 SPOT										0.00	0	

Contract 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 NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	104.46009				0.00	40,000,000	20,000,00
Total NGT108 SPOT										0.00	40,000,000	20,000,00
Total For NGT108										0.00	40,000,000	20,000,00
NGT10: On 04/11/2026 Spot Bond					0.00000	101.72357				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	100.56552				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.98034				0.00	0	2,950,000,00
Total NGT111 SPOT										0.00	0	2,950,000,00
Total For NGT111										0.00	0	2,950,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	102.80642				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.56400				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.29035				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.60078				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.68608				0.00	2,780,000,000	1,390,000,00
Total NHM019 SPOT										0.00	2,780,000,000	1,390,000,00
Total For NHM019										0.00	2,780,000,000	1,390,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.50524				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.04629				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.34178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	225.62316				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.73000	3.73000	3.73000	217.45766				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.65500	3.65500	3.65500	162.02060				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.77000	4.77000	4.77000	112.61971				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	116.05461				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	161.64409				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	270.64718	3.45000	270.48852				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.56000	3.56000	3.56000	162.36218				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.37500	3.37500	3.37500	221.37803				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.52000	219.89656	3.52000	219.76711				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			5.25000	90.43883	5.25000	115.77535				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.00480				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	101.30327				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.67359				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.19719				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.52805				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.34937				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.93193				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.04796				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	121.54577				0.00	0	
Total NN037 SPOT										0.00	0	

Contract 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 NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.85719				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.96278				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.61004				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	101.27767				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	150.55263				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	144.50927				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.48076				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.55472				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.00668				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.09948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.50351				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.34870				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.01580				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.39588				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.35241				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.36163				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.43950				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.36163				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	99.94980				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.54911				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.86731				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.34213				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.51627				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.03000	11.03000	11.03000	100.63309				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.55500	10.55500	10.55500	100.81066				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.58000	10.58000	10.58000	99.70039				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	93.09507				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	123.63000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.66000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	126.21000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	124.03000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	122.38177				0.00	0	
Total NNF017 SPOT										0.00	0	

Contract 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 NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	95.31967				0.00	18,800,000,000	18,800,000,000
Total NNF06 SPOT										0.00	18,800,000,000	18,800,000,000
Total For NNF06										0.00	18,800,000,000	18,800,000,000
NNF06: On 31/10/2022 Spot Bond					0.00000	105.24315				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF08: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.25007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.60923				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.03902				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.94305				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.97577				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.98906				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.17785				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.99633				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.06877				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.01564				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.90313				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.84945				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02: On 31/10/2022 Spot Bond			8.77000	105.61746	8.77000	105.59221				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.55000	211.33208	3.55000	211.20760				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.76000	106.51675	11.76000	106.48350				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	17.05347	100.00000	17.01573				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.40355				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.21122				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.70772				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.89804				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.45711				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.07031				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.53298				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.55631				0.00	0	
Total NTC36 SPOT										0.00	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 NTC36									0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.29299			0.00	0	
Total NTC37 SPOT									0.00	0	
Total For NTC37									0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.39290			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.08337			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML07 On 19/03/2025 Spot Bond			8.92000	105.02733	8.92000	105.00202			0.00	0	1,530,000,00
Total OML07 SPOT									0.00	0	1,530,000,00
Total For OML07									0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.32500	105.91261	9.32500	105.88594			0.00	0	670,000,00
Total OML10 SPOT									0.00	0	670,000,00
Total For OML10									0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.04202			0.00	520,000,000	260,000,00
Total OML11 SPOT									0.00	520,000,000	260,000,00
Total For OML11									0.00	520,000,000	260,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.85826			0.00	0	
Total OML12 SPOT									0.00	0	
Total For OML12									0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.70017			0.00	0	
Total OML13 SPOT									0.00	0	
Total For OML13									0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.37358			0.00	0	
Total OML14 SPOT									0.00	0	
Total For OML14									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.77276			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.39574			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.80032			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.89424				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.81959				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.77854				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.15000	107.80129	9.25000	107.42346			225,855,908,490,000.00	1,991,896,820,600	356,487,249,400	
Total R186 SPOT									225,855,908,490,000.00	1,991,896,820,600	356,487,249,400	
Total For R186									225,855,908,490,000.00	1,991,896,820,600	356,487,249,400	
R197 On 07/12/2023 Spot Bond			2.10000	334.05593	2.05000	334.05725			903,043,803,900,000.00	430,020,859,000	271,256,800,000	
Total R197 SPOT									903,043,803,900,000.00	430,020,859,000	271,256,800,000	
Total For R197									903,043,803,900,000.00	430,020,859,000	271,256,800,000	
R202 On 07/12/2033 Spot Bond			4.48000	246.66244	4.48000	246.51103			724,777,984,000.00	161,780,800	138,308,400,000	
Total R202 SPOT									724,777,984,000.00	161,780,800	138,308,400,000	
Total For R202									724,777,984,000.00	161,780,800	138,308,400,000	
R2023 On 28/02/2023 Spot Bond			7.14500	101.10419	7.17000	101.07544			819,995,573,466,000.00	114,764,950,800	283,231,869,700	
Total R2023 SPOT									819,995,573,466,000.00	114,764,950,800	283,231,869,700	
Total For R2023									819,995,573,466,000.00	114,764,950,800	283,231,869,700	
R2030 On 31/01/2030 Spot Bond			10.63500	88.38747	10.74000	87.88501			010,704,089,233,000.00	1,035,327,135,800	662,504,876,200	
Total R2030 SPOT									010,704,089,233,000.00	1,035,327,135,800	662,504,876,200	
Total For R2030									010,704,089,233,000.00	1,035,327,135,800	662,504,876,200	
R2032 On 31/03/2032 Spot Bond			11.10500	83.77245	11.21000	83.21271			645,554,221,126,500.00	1,138,726,179,300	416,518,403,900	
Total R2032 SPOT									645,554,221,126,500.00	1,138,726,179,300	416,518,403,900	
Total For R2032									645,554,221,126,500.00	1,138,726,179,300	416,518,403,900	
R2035 On 28/02/2035 Spot Bond			11.49000	83.92828	11.58000	83.39093			342,237,532,275,000.00	551,978,897,500	552,124,895,800	
Total R2035 SPOT									342,237,532,275,000.00	551,978,897,500	552,124,895,800	
Total For R2035									342,237,532,275,000.00	551,978,897,500	552,124,895,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2037 On 31/01/2037 Spot Bond			11.64500	79.97694	11.72000	79.52268			230,865,288,068,000.00	1,050,310,458,400	721,101,225,90
Total R2037 SPOT									10,865,288,068,000.00	050,310,458,400	721,101,225,90
Total For R2037									10,865,288,068,000.00	050,310,458,400	721,101,225,90
R2040 On 31/01/2040 Spot Bond			11.71500	81.78681	11.80000	81.23940			633,263,766,064,000.00	480,859,049,600	381,127,828,20
Total R2040 SPOT									13,263,766,064,000.00	480,859,049,600	381,127,828,20
Total For R2040									13,263,766,064,000.00	480,859,049,600	381,127,828,20
R2044 On 31/01/2044 Spot Bond			11.70500	78.67396	11.79000	78.11949			996,764,787,788,000.00	939,492,933,600	838,579,178,90
Total R2044 SPOT									16,764,787,788,000.00	939,492,933,600	838,579,178,90
Total For R2044									16,764,787,788,000.00	939,492,933,600	838,579,178,90
R2048 On 28/02/2048 Spot Bond			11.63500	77.57805	11.71500	77.04195			780,159,647,992,000.00	1,442,213,979,200	1,090,772,667,50
Total R2048 SPOT									10,159,647,992,000.00	442,213,979,200	1,090,772,667,50
Total For R2048									10,159,647,992,000.00	442,213,979,200	1,090,772,667,50
R209 On 31/03/2036 Spot Bond			11.49500	64.68078	11.58000	64.24037			026,751,203,829,000.00	176,315,894,200	537,063,625,90
Total R209 SPOT									16,751,203,829,000.00	176,315,894,200	537,063,625,90
Total For R209									16,751,203,829,000.00	176,315,894,200	537,063,625,90
R210 On 31/03/2028 Spot Bond			3.10000	224.60004	3.02000	225.37915			85,739,891,140,000.00	27,658,029,400	280,648,338,00
Total R210 SPOT									15,739,891,140,000.00	27,658,029,400	280,648,338,00
Total For R210									15,739,891,140,000.00	27,658,029,400	280,648,338,00
R213 On 28/02/2031 Spot Bond			10.97500	79.34113	11.07500	78.85776			143,227,437,560,000.00	468,631,201,600	344,493,457,00
Total R213 SPOT									13,227,437,560,000.00	468,631,201,600	344,493,457,00
Total For R213									13,227,437,560,000.00	468,631,201,600	344,493,457,00
R214 On 28/02/2041 Spot Bond			11.62500	62.15483	11.71000	61.69860			174,134,849,250,000.00	273,043,858,000	554,754,318,70
Total R214 SPOT									14,134,849,250,000.00	273,043,858,000	554,754,318,70
Total For R214									14,134,849,250,000.00	273,043,858,000	554,754,318,70
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.82064			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.68661			0.00	0	4,280,000,00
Total RDFB14 SPOT									0.00	0	4,280,000,00
Total For RDFB14									0.00	0	4,280,000,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.93617			0.00	0	50,000,00
Total RDFB15 SPOT									0.00	0	50,000,00
Total For RDFB15									0.00	0	50,000,00
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.41758			0.00	0	
Total RDFB17 SPOT									0.00	0	

Contract 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 RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.37246				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.34670				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.29148				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.34220				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.95867				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.56408				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.26880				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.27556				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.29196				0.00	200,000,000	100,000,000
Total RDFG03 SPOT										0.00	200,000,000	100,000,000
Total For RDFG03										0.00	200,000,000	100,000,000
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.30730				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.64953				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.00993				0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED151 SPOT										0.00	200,000,000	100,000,000
Total For RED151										0.00	200,000,000	100,000,000
RED16: On 07/12/2022 Spot Bond					0.00000	100.91545				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.31378				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.70129				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.20676				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.93191				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.99979				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.64198				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	103.12390				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.93640				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.74625				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.72755				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	102.17904				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.27913				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.32739				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.30586				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.28900				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.32641				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.29992				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.35072				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.31577				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.41006				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.35447				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	

Contract 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 RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.59017				0.00	356,500,000,000	887,500,000,000
Total RN2027 SPOT										0.00	356,500,000,000	887,500,000,000
Total For RN2027										0.00	356,500,000,000	887,500,000,000
RW23 On 10/12/2023 Spot Bond			9.06100	103.65835	9.06100	103.63325				0.00	0	230,000,000
Total RW23 SPOT										0.00	0	230,000,000
Total For RW23										0.00	0	230,000,000
RW28 On 10/12/2028 Spot Bond			11.89000	96.36397	11.89000	96.33357				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.37500	94.10488	12.37500	94.07402				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.69962				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.42000	95.63802	11.42000	95.60901				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.55795				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.72445				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.61500	105.34722	9.61500	105.32034				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.82515				0.00	1,000,000,000	500,000,000
Total SBS21 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS21										0.00	1,000,000,000	500,000,000
SBS27 On 20/02/2024 Spot Bond			8.95500	102.88139	8.95500	102.85690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.67500	98.66081	9.67500	98.63548				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.99000	102.45776	9.99000	102.43048			115,609,134,141,000.00		11,572,485,900	12,954,785,900
Total SBS31 SPOT									15,609,134,141,000.00		11,572,485,900	12,954,785,900
Total For SBS31									15,609,134,141,000.00		11,572,485,900	12,954,785,900
SBS34 On 19/09/2024 Spot Bond			9.22000	102.13241	9.22000	102.10698				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.27800	101.42180	9.27800	101.39681				0.00	0	20,000,000
Total SBS38 SPOT										0.00	0	20,000,000
Total For SBS38										0.00	0	20,000,000
SBS39 On 29/01/2030 Spot Bond			11.12500	94.97312	11.12500	94.94518				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			7.48000	104.30598	7.48000	104.28475				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.48500	107.40650	9.48500	107.37946				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.13000	107.14099	10.13000	107.11223				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.18500	102.75611	7.18500	102.73638				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.55995				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.99000	8.99000	8.99000	102.80864				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS52 On 29/01/2030 Spot Bond					0.00000	103.59152				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.39285				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.60554				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.35560				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.03337				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.75294				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.33663				0.00	600,000,000	300,000,000
Total SBS63 SPOT										0.00	600,000,000	300,000,000
Total For SBS63										0.00	600,000,000	300,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.99210				0.00	1,000,000,000	500,000,000
Total SBS64 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS64										0.00	1,000,000,000	500,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	101.51630				0.00	0	2,840,000,000
Total SBS65 SPOT										0.00	0	2,840,000,000
Total For SBS65										0.00	0	2,840,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.35813				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.09354				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.69160				0.00	0	
Total SBS69 SPOT										0.00	0	

Contract 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 SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.19926				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.12363				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.70932				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.50328				0.00	0	1,010,000,00
Total SBS74 SPOT										0.00	0	1,010,000,00
Total For SBS74										0.00	0	1,010,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.46482				0.00	440,000,000	220,000,00
Total SBS75 SPOT										0.00	440,000,000	220,000,00
Total For SBS75										0.00	440,000,000	220,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.52487				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.14000	330.24788	3.14000	330.05700				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	225.62316				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.73507				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.44563				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.35999				0.00	128,000,000	64,000,00
Total SBT103 SPOT										0.00	128,000,000	64,000,00
Total For SBT103										0.00	128,000,000	64,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.74611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	100.80954				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	100.10378				0.00	2,200,000,000	1,100,000,000
Total SBT107 SPOT										0.00	2,200,000,000	1,100,000,000
Total For SBT107										0.00	2,200,000,000	1,100,000,000
SBT107 On 13/07/2027 Spot Bond					0.00000	99.91987				0.00	0	400,000,000
Total SBT108 SPOT										0.00	0	400,000,000
Total For SBT108										0.00	0	400,000,000
SBT108 On 13/02/2023 Spot Bond					0.00000	101.99237				0.00	2,126,000,000	1,443,000,000
Total SBT201 SPOT										0.00	2,126,000,000	1,443,000,000
Total For SBT201										0.00	2,126,000,000	1,443,000,000
SBT201 On 03/12/2023 Spot Bond					0.00000	101.71590				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			8.69000	105.49000	8.69000	105.46549				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	99.76769				0.00	1,220,000,000	610,000,000
Total SBT204 SPOT										0.00	1,220,000,000	610,000,000
Total For SBT204										0.00	1,220,000,000	610,000,000
SBT204 On 31/01/2025 Spot Bond					0.00000	102.46370				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	105.16941				0.00	842,000,000	421,000,000
Total SBT207 SPOT										0.00	842,000,000	421,000,000
Total For SBT207										0.00	842,000,000	421,000,000
SBT207 On 28/11/2025 Spot Bond					0.00000	102.74799				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	100.96795				0.00	1,126,600,000	563,300,000
Total SBT209 SPOT										0.00	1,126,600,000	563,300,000
Total For SBT209										0.00	1,126,600,000	563,300,000
SLI5 On 16/08/2026 Spot Bond					0.00000	101.29046				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.41459				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.20000	93.56177	10.20000	93.53647				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.21131				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.48225				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.11171				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.09645				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.14200				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.17265				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.17265				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.15739				0.00	0	
Total SLRB7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.12690				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.17244				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.20310				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.19545				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.18780				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.23329				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9			8.86500	101.36682	8.86500	101.34281				0.00	0	
SNT03 On 12/04/2023 Spot Bond										0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.77858				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.48309				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.11052				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.85713				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.87309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA15 On 21/08/2025 Spot Bond					0.00000	100.86043				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA16 On 21/08/2027 Spot Bond					0.00000	100.87893				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.05512				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	101.07770				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.79783				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	99.86829				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.41945				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	101.28412				0.00	0	2,000,000.00
Total SPG010 SPOT										0.00	0	2,000,000.00
Total For SPG010										0.00	0	2,000,000.00
SPG011 On 12/07/2025 Spot Bond					0.00000	99.95924				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	99.96069				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.89366				0.00	0	970,000.00
Total SSA07 SPOT										0.00	0	970,000.00
Total For SSA07										0.00	0	970,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	100.36251				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.40000	4.40000	4.40000	159.37241				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.22500	107.53769	9.22500	107.51119				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.56500	81.26342	10.56500	81.24031				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.22019				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.93527				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.57000	101.10416	8.57000	101.08098				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.28000	115.43118	5.28000	115.35794				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.20014				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.43741				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.37591				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			3.08000	3.08000	3.08000	330.27536				0.00	0	
Total SSN050 SPOT										0.00	0	

Contract 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 SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.53752				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.35217				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.80500	3.80500	3.80500	161.48305				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.38000	5.38000	5.38000	113.97947				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.72000	4.72000	4.72000	112.95474				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.20000	4.20000	4.20000	212.38858				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.79861				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.78607				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.42453				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.41504				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	104.53949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075: On 15/06/2023 Spot Bond					0.00000	102.46890				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076: On 19/06/2023 Spot Bond					0.00000	100.34683				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077: On 13/07/2023 Spot Bond					0.00000	99.93431				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078: On 27/08/2024 Spot Bond					0.00000	100.81460				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081: On 12/09/2025 Spot Bond					0.00000	100.51472				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082: On 05/11/2023 Spot Bond					0.00000	101.32957				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083: On 07/12/2033 Spot Bond			5.35500	5.35500	5.35500	228.11448				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084: On 21/12/2026 Spot Bond					0.00000	99.42273				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089: On 31/01/2030 Spot Bond					0.00000	99.83580				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098: On 07/06/2023 Spot Bond					0.00000	100.60767				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			11.40500	84.96259	11.40500	84.93699				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.37600				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.18000	212.73055	4.18000	212.60152				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.53500	224.68162	5.53500	224.53741				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	101.13650				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	93.97060				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2022 Spot Bond					0.00000	100.46171				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.62633				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	99.96657				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.91281				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	97.59567				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.25300				0.00	0	
Total SSN140 SPOT										0.00	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 SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.51041				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.94368				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.00992				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.81179				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.49302				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	101.64001				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.59225				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	102.09127				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.52027	112.17060	4.52027	112.10155				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.52729	47.32017	4.52729	114.71576				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 30/11/2022 Spot Bond					0.00000	100.74566				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.36766				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST201On 08/12/2026 Spot Bond					0.00000	100.90904				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202On 31/08/2027 Spot Bond					0.00000	100.79754				0.00	280,000,000	420,000,000
Total SST202 SPOT										0.00	280,000,000	420,000,000
Total For SST202										0.00	280,000,000	420,000,000
STF001On 01/03/2027 Spot Bond					0.00000	103.66137				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.74000	98.39654	9.74000	98.37084				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10On 21/08/2024 Spot Bond					0.00000	100.95746				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11On 21/02/2024 Spot Bond					0.00000	100.95058				0.00	500,000,000	250,000,000
Total T17A11 SPOT										0.00	500,000,000	250,000,000
Total For T17A11										0.00	500,000,000	250,000,000
T17A12On 21/02/2024 Spot Bond					0.00000	100.87121				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13On 21/02/2024 Spot Bond					0.00000	100.98410				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21On 21/02/2026 Spot Bond					0.00000	100.89152				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22On 21/02/2026 Spot Bond					0.00000	100.87821				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23On 21/02/2026 Spot Bond					0.00000	100.89152				0.00	700,000,000	350,000,000
Total T17A23 SPOT										0.00	700,000,000	350,000,000
Total For T17A23										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
T17A31 On 21/02/2026 Spot Bond			7.87000	99.06871	7.87000	99.04793				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.38000	99.15483	8.38000	99.13271				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.22616				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.23244				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.19995				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.33812				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	99.96333				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.32784				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.82759				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.17294				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.55544				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.04168				0.00	0	
Total TFS162 SPOT										0.00	0	

Contract 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 TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	101.45786				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.72173				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.69369				0.00	1,000,000,000	1,000,000,000
Total TFS165 SPOT										0.00	1,000,000,000	1,000,000,000
Total For TFS165										0.00	1,000,000,000	1,000,000,000
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.78427				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.15437				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.03992				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.54187				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.44417				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.89073				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.96316				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	100.91763				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			10.19000	10.19000	10.19000	103.69413				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.90281				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.88646				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.94773				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.95985				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.95356				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.01030				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.02582				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.97836				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.48215				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.35902				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.26160				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.89177				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			9.15000	100.05108	9.15000	100.02676				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.89843				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.89443				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.42000	99.64835	6.42000	99.63124				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.92374				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.14089				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.97434				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.96502				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.02891				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.01161				0.00	0	
Total TH16C3 SPOT										0.00	0	

Contract 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 TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.25092				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.36376				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.29740				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.95137				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.93142				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.92477				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.99923				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.96865				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.96467				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.24353				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.19445				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.16393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O:On 21/11/2022 Spot Bond					0.00000	100.79848				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O:On 21/05/2023 Spot Bond					0.00000	100.81851				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B:On 21/08/2027 Spot Bond					0.00000	100.23803				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C:On 21/08/2027 Spot Bond					0.00000	100.25763				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D:On 21/08/2027 Spot Bond					0.00000	100.28569				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.21556				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.85000	102.19433	8.85000	102.16988				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.57084				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.79599				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.72000	103.33487	9.72000	103.30808				0.00	0	10,000,000.00
Total TL28 SPOT										0.00	0	10,000,000.00
Total For TL28										0.00	0	10,000,000.00
TL29 On 24/04/2025 Spot Bond					0.00000	102.94261				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	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
TL30 On 10/06/2024 Spot Bond					0.00000	101.14305				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.20362				0.00	33,100,000,000	33,100,000,000
Total TL31 SPOT										0.00	33,100,000,000	33,100,000,000
Total For TL31										0.00	33,100,000,000	33,100,000,000
TL32 On 09/02/2027 Spot Bond					0.00000	101.60180				0.00	100,000,000,000	100,000,000,000
Total TL32 SPOT										0.00	100,000,000,000	100,000,000,000
Total For TL32										0.00	100,000,000,000	100,000,000,000
TN23 On 06/11/2023 Spot Bond			9.07000	106.35045	9.07000	106.32482			66,974,694,000.00		7,384,200	407,200,000
Total TN23 SPOT									66,974,694,000.00		7,384,200	407,200,000
Total For TN23									66,974,694,000.00		7,384,200	407,200,000
TN23/R On 06/11/2023 Spot Bond			100.00000	52.73483	100.00000	52.61875				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.10000	99.88719	10.10000	99.86045			72,348,320,000.00		7,163,200	1,669,614,800
Total TN25 SPOT									72,348,320,000.00		7,163,200	1,669,614,800
Total For TN25									72,348,320,000.00		7,163,200	1,669,614,800
TN25/R On 19/08/2025 Spot Bond			100.00000	19.60632	100.00000	19.56316				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.60000	93.44048	11.60000	93.41186			53,654,640,000.00		4,625,400	21,058,235,000
Total TN27 SPOT									53,654,640,000.00		4,625,400	21,058,235,000
Total For TN27									53,654,640,000.00		4,625,400	21,058,235,000
TN27/R On 14/11/2027 Spot Bond			100.00000	13.85210	100.00000	13.82161				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.67000	95.59432	11.67000	95.56486			466,800,000,000.00		40,000,000	20,000,000
Total TN29 SPOT									466,800,000,000.00		40,000,000	20,000,000
Total For TN29									466,800,000,000.00		40,000,000	20,000,000
TN30 On 09/10/2030 Spot Bond			12.32000	90.96357	12.32000	90.93371				0.00	0	900,000,000
Total TN30 SPOT										0.00	0	900,000,000
Total For TN30										0.00	0	900,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	114.61475	8.00000	114.59006				0.00	0	
Total TN30/R2030 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.78700	93.48825	12.78700	93.45677				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.93500	84.93590	12.93500	84.90666			1,826,422,000.00		141,200	625,163,10
Total TN40 SPOT									1,826,422,000.00		141,200	625,163,10
Total For TN40									1,826,422,000.00		141,200	625,163,10
TN40/R On 09/10/2040 Spot Bond			10.75000	100.05755	10.75000	100.02877				0.00	0	
Total TN40/R214 SPOT									0.00		0	
Total For TN40/R214									0.00		0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.36307				0.00	610,000,000	305,000,00
Total TNF25 SPOT									0.00		610,000,000	305,000,00
Total For TNF25									0.00		610,000,000	305,000,00
TNF27 On 07/02/2027 Spot Bond					0.00000	101.42979				0.00	0	
Total TNF27 SPOT									0.00		0	
Total For TNF27									0.00		0	
TNI33 On 28/02/2033 Spot Bond			5.74000	101.98350	5.74000	102.11055				0.00	0	
Total TNI33 SPOT									0.00		0	
Total For TNI33									0.00		0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.50652				0.00	0	
Total TR5A11 SPOT									0.00		0	
Total For TR5A11									0.00		0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.30112				0.00	0	
Total TR5A12 SPOT									0.00		0	
Total For TR5A12									0.00		0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.30691				0.00	0	
Total TR5A21 SPOT									0.00		0	
Total For TR5A21									0.00		0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.31502				0.00	0	
Total TR5A22 SPOT									0.00		0	
Total For TR5A22									0.00		0	
TR5A31 On 20/06/2026 Spot Bond			8.27000	98.25010	8.27000	100.24584				0.00	0	
Total TR5A31 SPOT									0.00		0	
Total For TR5A31									0.00		0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR50M2 SPOT										0.00	0	
Total For TR50M2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.02033				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.28000	103.71506	8.28000	103.69172				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.07960				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.31175				0.00	0	560,000,00
Total TRA3B1 SPOT										0.00	0	560,000,00
Total For TRA3B1										0.00	0	560,000,00
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.21533				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.93526				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.57000	100.85769	8.57000	100.83457				0.00	0	14,048,20
Total TRA4A4 SPOT										0.00	0	14,048,20
Total For TRA4A4										0.00	0	14,048,20
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.93526				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.28000	99.04613	9.28000	99.02158				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.41491				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.37171				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5B On 20/06/2026 Spot Bond					0.00000	100.34527				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.32907				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.43420				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.43420				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	97.90140				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.78639				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.29949				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.93994				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.82830				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.46883				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	101.30878				0.00	0	
Total TWC417 SPOT										0.00	0	

Contract 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 TWC417										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.91959				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.13364				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.64018				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.05384				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.26466				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.22850				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000.00	26,000,000,000	26,100,000,000	
Total TWC426 SPOT									10,000,000,000,000.00	26,000,000,000	26,100,000,000	
Total For TWC426									10,000,000,000,000.00	26,000,000,000	26,100,000,000	
UG26 On 09/03/2026 Spot Bond			11.57000	100.26063	11.57000	100.22949			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.05845			0.00	0	0	
Total UU1A01 SPOT									0.00	0	0	
Total For UU1A01									0.00	0	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.09774			0.00	0	0	
Total UU1A02 SPOT									0.00	0	0	
Total For UU1A02									0.00	0	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.08131			0.00	0	0	
Total UU1A04 SPOT									0.00	0	0	
Total For UU1A04									0.00	0	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.18024			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.20308				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	101.23961				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.40083				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	101.43123				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.09575				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.19670				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.04586				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.09036				0.00	2,500,000,000	2,500,000,000
Total VKE16 SPOT										0.00	2,500,000,000	2,500,000,000
Total For VKE16										0.00	2,500,000,000	2,500,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	101.00319				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.73702				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.75984				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
WHL03 On 02/10/2023 Spot Bond					0.00000	100.43994			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.17e+017	1,257,120,299,100	416,958,459,50
Total for SPOT :									1.17e+017	257,120,299,100	416,958,459,50
Total Futures									1.173976748e+017	257,120,303,190	416,959,773,61
Total Options									0.000000000	0	180,45
Grand Total:									1.17e+017	257,120,303,190	416,959,954,10