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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/02/2023	Bond Future			12.34955	74.74331	12.36718	74.66159			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.51855	72.41606	12.53683	72.33319			0.00	0	
ES33	On	03/08/2023	Bond Future			12.68356	73.88580	12.70258	73.80144			0.00	0	
ES33	On	02/11/2023	Bond Future			12.85189	71.62820	12.87171	71.54222			0.00	0	
ES33	On	01/02/2024	Bond Future			13.06086	73.00168	13.08164	72.91381			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	02/02/2023	Bond Future			12.56337	73.19019	12.58068	73.09627			0.00	0	4,15
ES42	On	04/05/2023	Bond Future			12.71578	70.36340	12.73372	70.26805			0.00	0	
ES42	On	03/08/2023	Bond Future			12.86028	71.79215	12.87889	71.69508			0.00	0	
ES42	On	02/11/2023	Bond Future			13.00723	69.02354	13.02658	68.92457			0.00	0	
ES42	On	01/02/2024	Bond Future			13.18012	70.34498	13.20033	70.24385			0.00	0	
Total ES42 Future												0.00	0	4,15
Total For ES42												0.00	0	4,15
I2025	On	02/02/2023	Bond Future			165.44596	165.44596	165.39929	165.39929			0.00	0	6,08

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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 Intere
I2025	On	04/05/2023	Bond Future			168.69214	168.69214	168.64554	168.64554			0.00	0	
I2025	On	03/08/2023	Bond Future			170.36966	170.36966	170.32277	170.32277			0.00	0	
I2025	On	02/11/2023	Bond Future			173.91285	173.91285	173.86524	173.86524			0.00	0	
I2025	On	01/02/2024	Bond Future			175.47606	175.47606	175.42724	175.42724			0.00	0	
Total I2025 Future												0.00	0	6,08
Total For I2025												0.00	0	6,08
I2029	On	02/02/2023	Bond Future			118.58608	118.58608	118.58771	118.58771			0.00	0	1,35
I2029	On	04/05/2023	Bond Future			119.62071	119.62071	119.62313	119.62313			0.00	0	
I2029	On	03/08/2023	Bond Future			122.04691	122.04691	122.04971	122.04971			0.00	0	
I2029	On	02/11/2023	Bond Future			123.25854	123.25854	123.26175	123.26175			0.00	0	
I2029	On	01/02/2024	Bond Future			125.62907	125.62907	125.63194	125.63194			0.00	0	
Total I2029 Future												0.00	0	1,35
Total For I2029												0.00	0	1,35
I2033	On	02/02/2023	Bond Future			112.87048	112.87048	113.17470	113.17470			0.00	0	7,25
I2033	On	04/05/2023	Bond Future			113.70292	113.70292	114.01382	114.01382			0.00	0	
I2033	On	03/08/2023	Bond Future			116.00898	116.00898	116.32657	116.32657			0.00	0	
I2033	On	02/11/2023	Bond Future			117.00356	117.00356	117.32801	117.32801			0.00	0	
I2033	On	01/02/2024	Bond Future			119.25381	119.25381	119.58414	119.58414			0.00	0	
Total I2033 Future												0.00	0	7,25
Total For I2033												0.00	0	7,25
I2038	On	02/02/2023	Bond Future			124.13322	124.13322	124.20994	124.20994			0.00	0	4,05
I2038	On	04/05/2023	Bond Future			126.56909	126.56909	126.64794	126.64794			0.00	0	1,58
I2038	On	03/08/2023	Bond Future			127.17449	127.17449	127.25546	127.25546			0.00	0	
I2038	On	02/11/2023	Bond Future			129.81968	129.81968	129.90255	129.90255			0.00	0	
I2038	On	01/02/2024	Bond Future			130.31117	130.31117	130.39549	130.39549			0.00	0	
Total I2038 Future												0.00	0	5,64
Total For I2038												0.00	0	5,64
I2046	On	02/02/2023	Bond Future			109.78195	109.78195	109.78220	109.78220			51,597,516.50	470	13,07
I2046	On	04/05/2023	Bond Future			109.90584	109.90584	109.90684	109.90684			0.00	0	4,93
I2046	On	03/08/2023	Bond Future			112.13532	112.13532	112.13674	112.13674			0.00	0	
I2046	On	02/11/2023	Bond Future			112.38333	112.38333	112.38515	112.38515			0.00	0	
I2046	On	01/02/2024	Bond Future			114.54350	114.54350	114.54492	114.54492			0.00	0	
Total I2046 Future												51,597,516.50	470	18,07
Total For I2046												51,597,516.50	470	18,07
I2050	On	02/02/2023	Bond Future			110.83396	110.83396	110.44145	110.44145			0.00	0	9,30
I2050	On	04/05/2023	Bond Future			113.00850	113.00850	112.60920	112.60920			0.00	0	3,35
I2050	On	03/08/2023	Bond Future			113.11740	113.11740	112.71036	112.71036			0.00	0	
I2050	On	02/11/2023	Bond Future			115.47030	115.47030	115.05495	115.05495			0.00	0	

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	01/02/2024	Bond Future			115.45764	115.45764	115.03432	115.03432				0.00	0	
Total I2050 Future													0.00	0	12,66
Total For I2050													0.00	0	12,66
R186	On	02/02/2023	Bond Future			8.81806	106.77575	8.86733	106.61191		6.06		0.00	0	77,71
R186	On	04/05/2023	Bond Future			8.90063	108.84539	8.95382	108.67906		5.44		0.00	0	12,18
R186	On	03/08/2023	Bond Future			8.96876	105.72365	9.02655	105.55433		5.40		0.00	0	
R186	On	02/11/2023	Bond Future			9.02527	107.90051	9.08844	107.72789		4.63		0.00	0	
R186	On	01/02/2024	Bond Future			9.15928	104.64534	9.22904	104.46906		4.46		0.00	0	
Total R186 Future													0.00	0	89,96
R186	On	02/02/2023	Bond Future	8.34	Put			2,243.59000	2.24359	2,106,630	5.87		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			454.41000	0.45441	480,250	5.86		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,292.47000	2.29247	2,154,470	5.86		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			463.84000	0.46384	490,190	5.86		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,267.96000	2.26796	2,130,470	5.86		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			473.40000	0.47340	500,280	5.87		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,438.65000	1.43865	1,504,030	5.48		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,794.98000	1.79498	1,694,030	5.48		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,407.50000	1.40750	1,471,880	5.47		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,826.59000	1.82659	1,724,640	5.47		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,422.88000	1.42288	1,487,760	5.48		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,810.58000	1.81058	1,709,130	5.48		0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,212.76000	1.21276	1,145,540	5.94		0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,295.45000	3.29545	3,397,880	5.95		0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,204.58000	1.20458	1,137,690	5.95		0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,254.78000	3.25478	3,356,550	5.94		0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,221.00000	1.22100	1,153,450	5.94		0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,275.09000	3.27509	3,377,190	5.94		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,461.07000	2.46107	2,552,630	4.84		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,641.98000	1.64198	1,560,920	4.84		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,437.08000	4.43708	4,559,210	5.37		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			880.98000	0.88098	830,490	5.37		0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			2,061.88000	2.06188	2,144,800	4.71		0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,894.01000	1.89401	1,804,310	4.71		0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,444.04000	2.44404	2,535,240	4.83		0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,651.98000	1.65198	1,570,560	4.83		0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,478.57000	2.47857	2,570,470	4.84		0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,632.46000	1.63246	1,551,740	4.84		0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,810.68000	1.81068	1,727,690	4.73		0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,510.24000	2.51024	2,602,900	4.72		0.00	0	

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	01/02/2024	Bond Future	9.50	Put			1,829.10000	1.82910	1,745,480	4.72	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,526.03000	2.52603	2,619,010	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,819.86000	1.81986	1,736,560	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,541.87000	2.54187	2,635,160	4.73	0.00	0	
Total R186 Option												0.00	0	3,43
Total For R186												0.00	0	93,35
R197	On	02/02/2023	Bond Future			329.31232	329.31232	329.32291	329.32291			0.00	0	9;
R197	On	04/05/2023	Bond Future			335.77290	335.77290	335.78582	335.78582			0.00	0	
R197	On	03/08/2023	Bond Future			333.50846	333.50846	333.52315	333.52315			0.00	0	
R197	On	02/11/2023	Bond Future			340.44576	340.44576	340.46129	340.46129			0.00	0	
Total R197 Future												0.00	0	97
Total For R197												0.00	0	97
R202	On	02/02/2023	Bond Future			244.63154	244.63154	251.07888	251.07888			0.00	0	5,9;
R202	On	04/05/2023	Bond Future			249.43071	249.43071	256.00605	256.00605			0.00	0	
R202	On	03/08/2023	Bond Future			249.66942	249.66942	256.37930	256.37930			0.00	0	
R202	On	02/11/2023	Bond Future			254.86203	254.86203	261.71182	261.71182			0.00	0	
R202	On	01/02/2024	Bond Future			254.82768	254.82768	261.80894	261.80894			0.00	0	
Total R202 Future												0.00	0	5,97
Total For R202												0.00	0	5,97
R2030	On	02/02/2023	Bond Future			10.49112	88.03585	10.50318	87.98184		10.54	663,350,129.75	7,535	91,5'
R2030	On	04/05/2023	Bond Future			10.62517	89.74326	10.63773	89.68872		10.69	0.00	0	
R2030	On	03/08/2023	Bond Future			10.75795	87.53623	10.77111	87.48090		10.32	0.00	0	
R2030	On	02/11/2023	Bond Future			10.87895	89.33905	10.89277	89.28273		8.41	0.00	0	
R2030	On	01/02/2024	Bond Future			11.04981	87.02992	11.06449	86.97222		8.56	0.00	0	
Total R2030 Future												663,350,129.75	7,535	91,51
R2030	On	02/02/2023	Bond Future	11.12	Call			3,504.75000	3.50475	3,513,640	11.69	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			797.63000	0.79763	752,510	11.69	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,635.22000	3.63522	3,645,280	11.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			748.32000	0.74832	735,970	10.24	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,084.27000	3.08427	3,017,910	10.24	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			762.73000	0.76273	750,400	10.25	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			6,760.09000	6.76009	6,700,600	9.76	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,975.01000	4.97501	4,996,240	12.27	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			443.26000	0.44326	410,480	12.27	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			507.83000	0.50783	495,860	10.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			3,728.55000	3.72855	3,662,570	10.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			541.67000	0.54167	529,570	10.08	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			756.23000	0.75623	712,280	11.75	0.00	0	38

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030	On	02/02/2023	Bond Future	11.35	Call			4,274.17000	4.27417	4,289,770	12.00	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			584.82000	0.58482	546,410	12.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			115.14000	0.11514	108,660	9.70	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,202.73000	6.20273	6,142,240	9.70	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			372.62000	0.37262	361,540	9.94	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,052.42000	3.05242	2,986,080	10.25	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			777.60000	0.77760	765,290	10.26	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,021.05000	3.02105	2,954,730	10.26	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,252.30000	4.25230	4,187,210	9.94	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			496.88000	0.49688	484,970	10.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			3,764.47000	3.76447	3,698,550	10.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			3,621.96000	3.62196	3,555,850	10.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			678.92000	0.67892	666,560	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,246.65000	3.24665	3,180,280	10.19	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Call			42.27000	0.04227	38,760	9.89	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,054.41000	8.05441	7,996,890	9.89	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			77.34000	0.07734	72,180	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			6,948.56000	6.94856	6,889,390	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			85.55000	0.08555	80,070	9.76	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.50	Put			562.61000	0.56261	539,950	12.62	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			2,393.82000	2.39382	2,397,120	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,819.37000	2.81937	2,768,130	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,643.10000	2.64310	2,647,830	10.82	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.34	Put			1,489.52000	1.48952	1,450,040	11.45	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			2,139.22000	2.13922	2,141,060	10.64	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			3,090.88000	3.09088	3,038,180	10.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,349.77000	2.34977	2,352,820	10.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			830.90000	0.83090	802,100	12.16	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			8,195.35000	8.19535	8,227,230	12.62	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,840.86000	2.84086	2,789,500	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			954.77000	0.95477	950,640	10.32	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			5,285.98000	5.28598	5,227,310	10.32	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,086.22000	1.08622	1,082,590	10.35	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			2,589.85000	2.58985	2,540,040	10.82	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			4,472.19000	4.47219	4,487,250	11.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			4,210.45000	4.21045	4,153,710	10.39	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			455.10000	0.45510	449,840	10.56	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			7,799.30000	7.79930	7,739,500	10.56	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			855.98000	0.85598	851,530	10.31	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.52	Put			2,862.73000	2.86273	2,811,240	10.71	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.53	Call		2,371.62000	2.37162	2,374,800	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		5,317.65000	5.31765	5,337,100	11.73	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,181.71000	1.18171	1,146,620	11.73	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call		6,659.56000	6.65956	6,685,300	12.16	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		5,603.57000	5.60357	5,544,580	10.31	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		4,911.73000	4.91173	4,853,560	10.35	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		1,385.90000	1.38590	1,383,700	10.39	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.57	Call		8,423.76000	8.42376	8,456,730	12.62	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		520.96000	0.52096	499,390	12.62	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.40	Call		2,309.39000	2.30939	2,316,190	10.25	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.65	Put		3,333.43000	3.33343	3,287,480	10.44	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,158.76000	2.15876	2,120,710	11.05	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		4,535.74000	4.53574	4,553,140	11.06	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,144.95000	2.14495	2,107,020	11.06	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		4,562.85000	4.56285	4,580,370	11.07	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,131.49000	2.13149	2,093,680	11.07	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		947.86000	0.94786	923,860	12.15	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	12.89	Call		9,089.78000	9.08978	9,124,760	12.15	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		730.37000	0.73037	710,020	12.15	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		4,508.96000	4.50896	4,526,240	11.05	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		3,886.78000	3.88678	3,838,250	10.25	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		2,822.56000	2.82256	2,831,940	10.44	0.00	0	38
R2030	On	03/08/2023	Bond Future	12.59	Call		8,187.39000	8.18739	8,218,720	12.15	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		2,762.19000	2.76219	2,777,540	8.45	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,141.11000	3.14111	3,100,140	8.45	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		2,783.99000	2.78399	2,799,440	8.46	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,121.97000	3.12197	3,081,100	8.46	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		2,805.51000	2.80551	2,821,080	8.46	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,102.57000	3.10257	3,061,820	8.46	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		2,856.34000	2.85634	2,820,330	9.04	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		3,998.68000	3.99868	4,020,180	9.02	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		2,885.99000	2.88599	2,849,790	9.02	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		4,022.27000	4.02227	4,043,870	9.03	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		2,870.94000	2.87094	2,834,840	9.03	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		4,046.30000	4.04630	4,067,990	9.04	0.00	0	
Total R2030 Option											0.00	0	19,98
Total For R2030											663,350,129.75	7,535	111,47
R2032	On	02/02/2023	Bond Future			10.99201	87.35623	11.02477	87.19016	12.58	226,776,773.08	2,596	113,34
R2032	On	04/05/2023	Bond Future			11.12401	84.88943	11.15811	84.72072	13.75	0.00	0	66,44

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/08/2023			11.25005	86.59276	11.28563	86.42088		12.50	0.00	0	2,60
R2032	On	02/11/2023			11.37534	84.21514	11.41250	84.03995		10.90	0.00	0	
R2032	On	01/02/2024			11.53800	85.81209	11.57699	85.63320		10.54	0.00	0	
Total R2032 Future											226,776,773.08	2,596	182,38
R2032	On	02/02/2023	9.31	Call			42.45000	0.04245	41,390	11.24	0.00	0	4
R2032	On	02/02/2023	9.31	Put			9,348.76000	9.34876	9,181,630	11.24	0.00	0	
R2032	On	02/02/2023	9.92	Put			6,089.24000	6.08924	5,924,520	11.45	0.00	0	
R2032	On	02/02/2023	12.75	Call			8,392.24000	8.39224	8,528,250	15.65	0.00	0	
R2032	On	02/02/2023	12.75	Put			228.71000	0.22871	198,650	15.65	0.00	0	7
R2032	On	02/02/2023	11.50	Call			3,539.33000	3.53933	3,614,700	13.78	0.00	0	
R2032	On	02/02/2023	11.50	Put			1,178.31000	1.17831	1,087,610	13.78	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			4,211.19000	4.21119	4,298,340	14.08	0.00	0	
R2032	On	02/02/2023	11.69	Put			930.87000	0.93087	851,950	14.08	0.00	0	
R2032	On	02/02/2023	11.84	Call			4,765.38000	4.76538	4,861,370	14.30	0.00	0	
R2032	On	02/02/2023	11.84	Put			769.00000	0.76900	698,920	14.30	0.00	0	50
R2032	On	02/02/2023	10.50	Call			898.94000	0.89894	915,630	12.19	0.00	0	
R2032	On	02/02/2023	10.50	Put			3,612.12000	3.61212	3,462,740	12.19	0.00	0	4
R2032	On	02/02/2023	10.67	Call			1,217.12000	1.21712	1,241,710	12.46	0.00	0	7
R2032	On	02/02/2023	10.67	Put			3,038.87000	3.03887	2,897,390	12.46	0.00	0	
R2032	On	02/02/2023	11.45	Call			3,369.38000	3.36938	3,441,560	13.70	0.00	0	
R2032	On	02/02/2023	11.45	Put			1,252.59000	1.25259	1,158,700	13.70	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			710.80000	0.71080	722,820	12.02	0.00	0	
R2032	On	02/02/2023	10.38	Put			4,060.58000	4.06058	3,906,530	12.02	0.00	0	
R2032	On	02/02/2023	10.39	Call			725.47000	0.72547	737,840	12.03	0.00	0	
R2032	On	02/02/2023	10.39	Put			4,021.97000	4.02197	3,868,270	12.03	0.00	0	
R2032	On	02/02/2023	10.40	Call			740.20000	0.74020	752,940	12.05	0.00	0	
R2032	On	02/02/2023	10.40	Put			3,983.46000	3.98346	3,830,130	12.05	0.00	0	
R2032	On	02/02/2023	10.16	Call			440.18000	0.44018	445,710	11.73	0.00	0	
R2032	On	02/02/2023	10.16	Put			4,973.10000	4.97310	4,812,560	11.73	0.00	0	4
R2032	On	02/02/2023	10.22	Call			504.23000	0.50423	511,260	11.80	0.00	0	50
R2032	On	02/02/2023	9.47	Call			68.70000	0.06870	67,640	11.24	0.00	0	50
R2032	On	02/02/2023	9.47	Put			8,451.26000	8.45126	8,284,130	11.24	0.00	0	
R2032	On	02/02/2023	9.92	Call			241.54000	0.24154	242,890	11.45	0.00	0	7
R2032	On	02/02/2023	10.22	Put			4,712.40000	4.71240	4,553,360	11.80	0.00	0	
R2032	On	02/02/2023	10.30	Call			601.06000	0.60106	610,410	11.90	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			4,378.66000	4.37866	4,221,940	11.90	0.00	0	
R2032	On	04/05/2023	10.87	Call			2,470.49000	2.47049	2,518,430	13.62	0.00	0	
R2032	On	04/05/2023	10.87	Put			3,910.13000	3.91013	3,789,360	13.62	0.00	0	
R2032	On	04/05/2023	10.89	Put			3,855.28000	3.85528	3,735,300	13.64	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	11.37	Call		3,763.96000	3.76396	3,832,110	14.17	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,725.62000	2.72562	2,625,060	14.17	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		1,933.95000	1.93395	1,972,340	13.37	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		4,649.32000	4.64932	4,519,000	13.37	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,792.79000	10.79279	10,928,740	16.13	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		498.24000	0.49824	465,480	16.13	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.88	Call		2,493.50000	2.49350	2,541,840	13.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,882.63000	3.88263	3,762,260	13.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,516.62000	2.51662	2,565,350	13.64	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,994.22000	4.99422	5,078,740	13.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,793.10000	2.79310	2,705,740	13.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,023.84000	5.02384	5,108,690	13.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,776.17000	2.77617	2,689,140	13.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,053.25000	5.05325	5,138,430	13.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,759.06000	2.75906	2,672,360	13.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,444.05000	5.44405	5,533,440	13.42	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,548.32000	2.54832	2,465,830	13.42	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,033.66000	4.03366	3,928,350	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,192.60000	3.19260	3,262,840	10.89	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,009.97000	4.00997	3,905,020	10.89	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,144.98000	3.14498	3,214,490	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,057.80000	4.05780	3,952,120	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,168.58000	3.16858	3,238,460	10.88	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		4,742.38000	4.74238	4,831,010	11.06	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		3,548.74000	3.54874	3,458,480	11.06	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		4,769.20000	4.76920	4,858,130	11.07	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		3,530.62000	3.53062	3,440,660	11.07	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		4,715.63000	4.71563	4,803,950	11.05	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		3,566.96000	3.56696	3,476,390	11.05	0.00	0	
Total R2032 Option											0.00	0	35,31
Total For R2032											226,776,773.08	2,596	217,70
R2035	On	02/02/2023	Bond Future			11.39272	87.62020	11.37369	87.72885	14.79	0.00	0	166,14
R2035	On	04/05/2023	Bond Future			11.51995	84.81578	11.50006	84.92710	15.69	0.00	0	
R2035	On	03/08/2023	Bond Future			11.64338	86.51732	11.62263	86.63115	14.59	0.00	0	
R2035	On	02/11/2023	Bond Future			11.76869	83.79348	11.74707	83.90976	13.05	0.00	0	
R2035	On	01/02/2024	Bond Future			11.93031	85.38283	11.90781	85.50103	12.43	0.00	0	
Total R2035 Future											0.00	0	166,14
R2035	On	02/02/2023	Bond Future	9.81	Call		107.23000	0.10723	91,830	13.55	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put		9,762.43000	9.76243	9,855,680	13.55	0.00	0	

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	9.85	Call			119.14000	0.11914	102,450	13.55		0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,527.74000	4.52774	4,406,920	15.92		0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,162.60000	1.16260	1,150,430	15.92		0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			9,891.40000	9.89140	9,771,500	17.76		0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,518.55000	1.51855	1,432,970	14.49		0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			3,397.72000	3.39772	3,420,790	14.49		0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,542.29000	1.54229	1,456,110	14.51		0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			9,256.47000	9.25647	9,347,060	13.55		0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,371.01000	4.37101	4,250,810	15.85		0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,221.86000	1.22186	1,210,310	15.85		0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Call			1,110.91000	1.11091	1,037,570	14.23		0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,121.04000	4.12104	4,156,350	14.23		0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,130.45000	1.13045	1,056,440	14.24		0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			224.38000	0.22438	213,130	17.76		0.00	0	97
R2035	On	02/02/2023	Bond Future	10.88	Call			1,150.06000	1.15006	1,075,390	14.26		0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,040.15000	4.04015	4,074,130	14.26		0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			683.13000	0.68313	627,360	13.92		0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,275.34000	5.27534	5,328,220	13.92		0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			739.41000	0.73941	680,960	13.96		0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			3,362.51000	3.36251	3,384,980	14.51		0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			768.72000	0.76872	708,920	13.98		0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,992.25000	4.99225	5,041,100	13.98		0.00	0	58
R2035	On	02/02/2023	Bond Future	9.85	Put			9,508.38000	9.50838	9,600,340	13.55		0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			132.15000	0.13215	114,090	13.55		0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			5,085.59000	5.08559	5,135,790	13.96		0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,080.53000	4.08053	4,115,170	14.24		0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			353.06000	0.35306	316,510	13.60		0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			6,821.62000	6.82162	6,893,720	13.60		0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Put			4,626.59000	4.62659	4,657,640	15.59		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			2,826.42000	2.82642	2,745,110	15.63		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			4,531.70000	4.53170	4,561,710	15.63		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,852.77000	2.85277	2,771,120	15.64		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			10,593.65000	10.59365	10,672,950	14.62		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,207.18000	1.20718	1,155,510	14.78		0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			7,582.19000	7.58219	7,641,840	14.78		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,503.19000	1.50319	1,444,440	14.95		0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Put			1,054.30000	1.05430	1,049,310	18.34		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,748.11000	2.74811	2,667,840	15.59		0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Call			6,957.95000	6.95795	6,847,440	17.36		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,818.21000	1.81821	1,819,020	17.36		0.00	0	38

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	13.18	Call		9,755.17000	9.75517	9,638,860	18.34		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		6,769.19000	6.76919	6,821,760	14.95		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,500.43000	4.50043	4,530,100	15.64		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		576.23000	0.57623	544,210	14.62		0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call		2,879.25000	2.87925	2,797,250	15.65		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,469.34000	4.46934	4,498,660	15.65		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,452.07000	3.45207	3,473,430	15.15		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,414.12000	5.41412	5,321,450	15.16		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,431.07000	3.43107	3,452,230	15.16		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,446.56000	5.44656	5,353,690	15.17		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,410.48000	3.41048	3,431,440	15.17		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,382.04000	5.38204	5,289,570	15.15		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,429.34000	3.42934	3,358,320	12.97		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,272.64000	5.27264	5,317,900	12.97		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,454.93000	3.45493	3,383,650	12.98		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,242.72000	5.24272	5,287,720	12.98		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,480.61000	3.48061	3,409,070	12.99		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,212.93000	5.21293	5,257,670	12.99		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		4,049.50000	4.04950	4,083,440	12.86		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		5,505.13000	5.50513	5,421,280	12.84		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		4,091.28000	4.09128	4,125,630	12.84		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		5,535.48000	5.53548	5,451,420	12.85		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		4,070.34000	4.07034	4,104,480	12.85		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		5,565.87000	5.56587	5,481,610	12.86		0.00	0	
Total R2035 Option											0.00	0	8,47	
Total For R2035											0.00	0	174,61	
R2037	On	02/02/2023	Bond Future			11.53425	79.33863	11.55128	79.24025	16.73		4,125,608.76	52	132,05
R2037	On	04/05/2023	Bond Future			11.66187	80.87766	11.67947	80.77786	16.89		0.00	0	
R2037	On	03/08/2023	Bond Future			11.78831	78.24252	11.80657	78.14093	16.57		0.00	0	
R2037	On	02/11/2023	Bond Future			11.90378	79.85430	11.92270	79.75081	14.31		0.00	0	
R2037	On	01/02/2024	Bond Future			12.05189	77.11404	12.07163	77.00831	14.31		0.00	0	
Total R2037 Future											4,125,608.76	52	132,05	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,130.94000	4.13094	4,022,800	16.01		0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,259.96000	1.25996	1,250,930	16.08		0.00	0	51
R2037	On	02/02/2023	Bond Future	11.10	Put		3,929.23000	3.92923	3,821,820	16.08		0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		3,850.30000	3.85030	3,869,800	17.55		0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,487.20000	1.48720	1,408,320	17.55		0.00	0	51
R2037	On	02/02/2023	Bond Future	11.03	Call		1,118.47000	1.11847	1,108,460	15.98		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,213.62000	4.21362	4,105,230	15.98		0.00	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	02/02/2023	Bond Future	11.04	Call		1,138.03000	1.13803	1,128,140	15.99	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,172.14000	4.17214	4,063,870	15.99	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,157.80000	1.15780	1,148,040	16.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,870.25000	4.87025	4,781,110	16.62	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,701.85000	2.70185	2,712,710	16.63	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,836.80000	4.83680	4,747,860	16.63	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,727.70000	2.72770	2,738,760	16.65	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,803.75000	4.80375	4,715,010	16.65	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,036.33000	2.03633	2,042,180	16.27	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Call		4,044.85000	4.04485	4,065,890	17.30	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		3,478.33000	3.47833	3,399,570	17.30	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,243.13000	11.24313	11,308,420	19.85	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		792.02000	0.79202	757,510	19.85	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.30	Call		2,676.34000	2.67634	2,687,000	16.62	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Put		5,846.34000	5.84634	5,752,390	16.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,612.32000	3.61232	3,545,420	17.05	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,358.26000	5.35826	5,393,150	17.07	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,590.58000	3.59058	3,523,880	17.07	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,390.61000	5.39061	5,425,700	17.08	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,569.22000	3.56922	3,502,720	17.08	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,326.23000	5.32623	5,360,920	17.05	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,533.60000	3.53360	3,562,260	14.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,496.56000	5.49656	5,421,730	14.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,481.89000	3.48189	3,510,170	14.11	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,558.33000	5.55833	5,483,120	14.11	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,507.70000	3.50770	3,536,170	14.12	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,527.37000	5.52737	5,452,350	14.12	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		4,243.70000	4.24370	4,182,470	14.66	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,547.29000	5.54729	5,591,440	14.64	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		4,287.15000	4.28715	4,225,570	14.64	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,577.88000	5.57788	5,622,200	14.65	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		4,265.54000	4.26554	4,204,130	14.65	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,608.19000	5.60819	5,652,690	14.66	0.00	0	
Total R2037 Option											0.00	0	2,35
Total For R2037											4,125,608.76	52	134,44
R2040	On	02/02/2023	Bond Future			11.65700	80.70480	11.63271	80.85539	17.76	18,239,284.80	226	120,80
R2040	On	04/05/2023	Bond Future			11.78205	82.27036	11.75676	82.42436	17.95	0.00	0	30
R2040	On	03/08/2023	Bond Future			11.90591	79.41278	11.87959	79.57015	17.66	0.00	0	
R2040	On	02/11/2023	Bond Future			12.01885	81.04879	11.99153	81.20953	15.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	01/02/2024	Bond Future			12.16262	78.08069	12.13426	78.24421	15.69	0.00	0	
Total R2040 Future											18,239,284.80	226	121,13
R2040	On	02/02/2023	Bond Future	10.18	Call			165.21000	0.16521	141,480	16.26	0.00	0
R2040	On	02/02/2023	Bond Future	10.18	Put			10,035.61000	10.03561	10,162,470	16.26	0.00	0
R2040	On	02/02/2023	Bond Future	10.21	Call			178.08000	0.17808	152,970	16.26	0.00	0
R2040	On	02/02/2023	Bond Future	11.12	Call			1,253.13000	1.25313	1,161,560	17.11	0.00	0
R2040	On	02/02/2023	Bond Future	10.96	Call			940.86000	0.94086	862,960	16.86	0.00	0
R2040	On	02/02/2023	Bond Future	10.93	Put			5,444.33000	5.44433	5,519,560	16.82	0.00	0
R2040	On	02/02/2023	Bond Future	12.24	Call			4,943.60000	4.94360	4,788,270	19.14	0.00	0
R2040	On	02/02/2023	Bond Future	12.24	Put			1,307.64000	1.30764	1,302,900	19.14	0.00	0
R2040	On	02/02/2023	Bond Future	12.27	Call			5,069.66000	5.06966	4,913,620	19.19	0.00	0
R2040	On	02/02/2023	Bond Future	12.27	Put			1,260.85000	1.26085	1,255,400	19.19	0.00	0
R2040	On	02/02/2023	Bond Future	11.11	Put			4,582.28000	4.58228	4,642,150	17.09	0.00	0
R2040	On	02/02/2023	Bond Future	11.12	Put			4,537.55000	4.53755	4,596,570	17.11	0.00	0
R2040	On	02/02/2023	Bond Future	11.19	Call			1,408.49000	1.40849	1,311,070	17.22	0.00	0
R2040	On	02/02/2023	Bond Future	11.19	Put			4,232.30000	4.23230	4,285,470	17.22	0.00	0
R2040	On	02/02/2023	Bond Future	12.07	Call			4,247.91000	4.24791	4,097,500	18.82	0.00	0
R2040	On	02/02/2023	Bond Future	12.07	Put			1,603.22000	1.60322	1,603,400	18.82	0.00	0
R2040	On	02/02/2023	Bond Future	10.21	Put			9,826.21000	9.82621	9,951,690	16.26	0.00	0
R2040	On	02/02/2023	Bond Future	10.93	Call			889.60000	0.88960	814,240	16.82	0.00	0
R2040	On	02/02/2023	Bond Future	10.96	Put			5,293.04000	5.29304	5,365,730	16.86	0.00	0
R2040	On	02/02/2023	Bond Future	11.10	Call			1,210.71000	1.21071	1,120,840	17.07	0.00	0
R2040	On	02/02/2023	Bond Future	11.10	Put			4,627.46000	4.62746	4,688,180	17.07	0.00	0
R2040	On	02/02/2023	Bond Future	11.11	Call			1,231.74000	1.23174	1,141,020	17.09	0.00	0
R2040	On	04/05/2023	Bond Future	11.48	Put			4,859.98000	4.85998	4,909,600	17.55	0.00	0
R2040	On	04/05/2023	Bond Future	10.73	Call			1,412.54000	1.41254	1,345,210	16.72	0.00	0
R2040	On	04/05/2023	Bond Future	11.41	Put			5,105.98000	5.10598	5,158,810	17.46	0.00	0
R2040	On	04/05/2023	Bond Future	10.17	Call			709.39000	0.70939	666,600	16.70	0.00	0
R2040	On	04/05/2023	Bond Future	11.42	Put			5,070.18000	5.07018	5,122,540	17.48	0.00	0
R2040	On	04/05/2023	Bond Future	11.43	Call			3,002.22000	3.00222	2,900,120	17.49	0.00	0
R2040	On	04/05/2023	Bond Future	11.43	Put			5,034.60000	5.03460	5,086,500	17.49	0.00	0
R2040	On	04/05/2023	Bond Future	11.48	Call			3,143.78000	3.14378	3,039,400	17.55	0.00	0
R2040	On	04/05/2023	Bond Future	11.42	Call			2,974.34000	2.97434	2,872,700	17.48	0.00	0
R2040	On	04/05/2023	Bond Future	10.17	Put			11,377.83000	11.37783	11,489,040	16.70	0.00	0
R2040	On	04/05/2023	Bond Future	10.73	Put			8,078.22000	8.07822	8,164,890	16.72	0.00	0
R2040	On	04/05/2023	Bond Future	10.92	Call			1,770.43000	1.77043	1,693,420	16.90	0.00	0
R2040	On	04/05/2023	Bond Future	10.92	Put			7,139.30000	7.13930	7,216,290	16.90	0.00	0
R2040	On	04/05/2023	Bond Future	11.41	Call			2,946.59000	2.94659	2,845,420	17.46	0.00	0
R2040	On	04/05/2023	Bond Future	12.78	Call			7,771.38000	7.77138	7,626,210	19.58	0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	12.78	Put		1,894.44000	1.89444	1,903,270	19.58	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		10,519.51000	10.51951	10,365,800	20.62	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,158.53000	1.15853	1,158,820	20.62	0.00	0	48
R2040	On	03/08/2023	Bond Future	12.23	Put		3,865.44000	3.86544	3,901,480	18.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		5,852.31000	5.85231	5,731,540	18.30	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,911.67000	3.91167	3,948,270	18.30	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		5,886.69000	5.88669	5,765,640	18.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,888.49000	3.88849	3,924,810	18.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		5,921.14000	5.92114	5,799,810	18.33	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		3,927.19000	3.92719	3,833,210	15.63	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,288.22000	6.28822	6,354,980	15.63	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		3,871.90000	3.87190	3,778,620	15.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,356.47000	6.35647	6,423,930	15.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		3,899.66000	3.89966	3,806,030	15.62	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,322.42000	6.32242	6,389,530	15.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,894.73000	4.89473	4,947,050	16.08	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		6,101.14000	6.10114	5,989,670	16.09	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,870.58000	4.87058	4,922,630	16.09	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		6,036.75000	6.03675	5,925,820	16.07	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,918.99000	4.91899	4,971,580	16.07	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		6,068.92000	6.06892	5,957,720	16.08	0.00	0	
Total R2040 Option											0.00	0	4,91
Total For R2040											18,239,284.80	226	126,04
R2044	On	02/02/2023	Bond Future			11.56306	78.13726	11.57993	78.02971	18.84	35,005,492.48	448	91,98
R2044	On	04/05/2023	Bond Future			11.67749	79.65302	11.69489	79.54395	19.05	0.00	0	
R2044	On	03/08/2023	Bond Future			11.79024	76.86816	11.80826	76.75711	18.77	0.00	0	
R2044	On	02/11/2023	Bond Future			11.89237	78.45173	11.91101	78.33856	17.34	0.00	0	
R2044	On	01/02/2024	Bond Future			12.02269	75.55951	12.04210	75.44389	17.17	0.00	0	
Total R2044 Future											35,005,492.48	448	91,98
R2044	On	02/02/2023	Bond Future	10.30	Call		251.45000	0.25145	241,220	17.25	0.00	0	2,84
R2044	On	02/02/2023	Bond Future	11.75	Call		3,293.34000	3.29334	3,302,490	19.32	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,457.11000	1.45711	1,446,950	18.19	0.00	0	
R2044	On	02/02/2023	Bond Future	11.00	Put		4,968.48000	4.96848	4,848,640	17.93	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		4,259.28000	4.25928	4,279,800	19.82	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		1,659.48000	1.65948	1,572,450	19.82	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.20	Call		1,579.38000	1.57938	1,570,190	18.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		4,062.68000	4.06268	3,945,940	18.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,233.43000	4.23343	4,115,910	18.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		2,222.90000	2.22290	2,124,500	19.32	0.00	0	2,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.90	Call		3,861.67000	3.86167	3,877,530	19.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put		1,867.41000	1.86741	1,775,720	19.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,433.27000	1.43327	1,422,930	18.18	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,320.76000	4.32076	4,202,870	18.18	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Put		9,167.91000	9.16791	9,050,130	17.25	0.00	0	
R2044	On	02/02/2023	Bond Future	10.75	Call		696.45000	0.69645	682,980	17.60	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		6,294.93000	6.29493	6,173,910	17.60	0.00	0	
R2044	On	02/02/2023	Bond Future	11.00	Call		1,124.71000	1.12471	1,112,420	17.93	0.00	0	2,80
R2044	On	02/02/2023	Bond Future	11.15	Put		4,277.00000	4.27700	4,159,290	18.19	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,481.05000	1.48105	1,471,080	18.21	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,075.54000	5.07554	4,979,860	18.91	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,286.72000	3.28672	3,300,330	18.93	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		4,339.40000	4.33940	4,360,930	19.46	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,040.33000	5.04033	4,944,870	18.93	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		3,995.62000	3.99562	3,908,080	19.46	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	12.00	Call		5,215.42000	5.21542	5,243,380	19.88	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		3,343.82000	3.34382	3,262,710	19.88	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	11.41	Call		3,256.89000	3.25689	3,270,280	18.91	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		6,144.75000	6.14475	6,179,250	20.30	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		2,795.63000	2.79563	2,721,060	20.30	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.43	Call		3,316.67000	3.31667	3,330,510	18.94	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,005.33000	5.00533	4,910,100	18.94	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,953.77000	3.95377	3,881,150	19.37	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,045.29000	6.04529	6,083,940	19.38	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,930.43000	3.93043	3,858,030	19.38	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,080.53000	6.08053	6,119,390	19.40	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,906.98000	3.90698	3,834,790	19.40	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,009.86000	6.00986	6,048,290	19.37	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,252.96000	4.25296	4,283,410	17.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,495.66000	6.49566	6,412,940	17.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,281.83000	4.28183	4,312,480	17.13	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,460.94000	6.46094	6,378,420	17.13	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,311.09000	4.31109	4,341,930	17.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,426.70000	6.42670	6,344,370	17.14	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		5,029.25000	5.02925	4,961,260	17.52	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6,414.21000	6.41421	6,461,470	17.50	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		5,078.45000	5.07845	5,010,090	17.50	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6,447.25000	6.44725	6,494,700	17.51	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		5,053.78000	5.05378	4,985,610	17.51	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6,480.35000	6.48035	6,527,980	17.52	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2044 Option												0.00	0	24,41
Total For R2044												35,005,492.48	448	116,34
R2048	On	02/02/2023	Bond Future			11.49751	81.40951	11.48337	81.50239		18.52	0.00	0	247,6
R2048	On	04/05/2023	Bond Future			11.60544	78.52898	11.59070	78.62423		19.79	0.00	0	10,94
R2048	On	03/08/2023	Bond Future			11.71228	80.06690	11.69696	80.16427		18.48	0.00	0	
R2048	On	02/11/2023	Bond Future			11.81044	77.29322	11.79455	77.39274		16.84	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.93302	78.79589	11.91657	78.89702		16.10	0.00	0	
Total R2048 Future												0.00	0	271,55
R2048	On	02/02/2023	Bond Future	10.40	Call			392.40000	0.39240	355,010	16.97	0.00	0	3,8
R2048	On	02/02/2023	Bond Future	10.40	Put			8,131.16000	8.13116	8,186,650	16.97	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call			1,338.50000	1.33850	1,261,870	17.64	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Put			4,634.75000	4.63475	4,651,000	17.64	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			1,482.42000	1.48242	1,401,980	17.74	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,266.29000	4.26629	4,277,480	17.77	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call			1,583.17000	1.58317	1,500,260	17.81	0.00	0	3,8
R2048	On	02/02/2023	Bond Future	11.10	Put			4,177.71000	4.17771	4,187,680	17.81	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,356.38000	4.35638	4,368,820	17.74	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call			3,536.87000	3.53687	3,427,350	18.91	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put			2,134.95000	2.13495	2,118,310	18.91	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			1,507.29000	1.50729	1,426,220	17.76	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			4,311.23000	4.31123	4,323,040	17.76	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			1,532.25000	1.53225	1,450,560	17.77	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			3,441.63000	3.44163	3,360,180	19.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			5,026.67000	5.02667	5,040,470	19.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			3,379.60000	3.37960	3,298,760	19.52	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			5,098.91000	5.09891	5,113,320	19.52	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			3,410.55000	3.41055	3,329,400	19.53	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			5,062.68000	5.06268	5,076,780	19.53	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			6,497.72000	6.49772	6,409,200	19.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			3,946.92000	3.94692	3,955,770	19.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			6,424.31000	6.42431	6,336,110	19.35	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			3,993.54000	3.99354	4,002,710	19.35	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			6,461.12000	6.46112	6,372,760	19.36	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put			3,970.29000	3.97029	3,979,300	19.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call			4,134.52000	4.13452	4,066,410	16.54	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			6,086.94000	6.08694	6,118,350	16.54	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call			4,075.01000	4.07501	4,007,370	16.52	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			6,158.72000	6.15872	6,190,600	16.52	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			4,104.87000	4.10487	4,036,990	16.53	0.00	0	

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	Put		6.12289000	6.12289	6,154,530	16.53	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		6.43969000	6.43969	6,362,250	16.59	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4.96718000	4.96718	4,990,870	16.59	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		6.37129000	6.37129	6,294,180	16.57	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		5.01784000	5.01784	5,041,860	16.57	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		6.40529000	6.40529	6,328,020	16.58	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4.99227000	4.99227	5,016,130	16.58	0.00	0	
Total R2048 Option											0.00	0	7,64
Total For R2048											0.00	0	279,15
R209	On	02/02/2023	Bond Future			11.36077	67.75690	11.37766	67.67218	16.78	0.00	0	24,56
R209	On	04/05/2023	Bond Future			11.47539	65.91870	11.49281	65.83274	17.76	0.00	0	2,5
R209	On	03/08/2023	Bond Future			11.58413	67.24131	11.60213	67.15386	16.56	0.00	0	
R209	On	02/11/2023	Bond Future			11.69109	65.47382	11.70971	65.38475	14.84	0.00	0	
R209	On	01/02/2024	Bond Future			11.82505	66.71549	11.84442	66.62447	14.13	0.00	0	
Total R209 Future											0.00	0	27,07
R209	On	02/02/2023	Bond Future	10.78	Call		837.69000	0.83769	828,280	16.03	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,931.17000	3.93117	3,837,040	16.03	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		853.17000	0.85317	843,840	16.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,893.22000	3.89322	3,799,170	16.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		868.83000	0.86883	859,570	16.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,855.52000	3.85552	3,761,540	16.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,270.65000	2.27065	2,279,630	17.54	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,247.97000	4.24797	4,170,990	17.54	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,292.61000	2.29261	2,301,760	17.56	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,218.57000	4.21857	4,141,760	17.56	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,238.23000	6.23823	6,275,570	19.71	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,277.36000	4.27736	4,200,220	17.53	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,527.66000	1.52766	1,479,040	19.71	0.00	0	8,50
R209	On	04/05/2023	Bond Future	10.00	Call		622.30000	0.62230	620,020	16.54	0.00	0	1,00
R209	On	04/05/2023	Bond Future	10.00	Put		8,599.58000	8.59958	8,511,340	16.54	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,056.43000	2.05643	2,063,790	17.40	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,550.46000	4.55046	4,471,860	17.40	0.00	0	6,2
R209	On	04/05/2023	Bond Future	11.09	Call		2,248.61000	2.24861	2,257,430	17.53	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,642.11000	4.64211	4,672,280	17.13	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,077.59000	3.07759	3,020,310	17.13	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,670.16000	4.67016	4,700,500	17.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,058.75000	3.05875	3,001,640	17.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,698.48000	4.69848	4,729,000	17.15	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,040.24000	3.04024	2,983,310	17.15	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	Op Interest
R209	On	02/11/2023	Bond Future	11.33	Call		2,935.83000	2.93583	2,960,150	14.66		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,786.49000	4.78649	4,721,740	14.66		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,958.03000	2.95803	2,982,520	14.67		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,759.02000	4.75902	4,694,440	14.67		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,980.57000	2.98057	3,005,220	14.68		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,731.94000	4.73194	4,667,520	14.68		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,570.22000	3.57022	3,518,080	14.55		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		4,918.51000	4.91851	4,957,540	14.56		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,551.44000	3.55144	3,499,450	14.56		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,864.95000	4.86495	4,903,670	14.53		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,589.10000	3.58910	3,536,800	14.53		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,891.71000	4.89171	4,930,590	14.55		0.00	0	
Total R209 Option												0.00	0	15,75
Total For R209												0.00	0	42,82
R210	On	02/02/2023	Bond Future			223.14928	223.14928	225.91097	225.91097			0.00	0	37
R210	On	04/05/2023	Bond Future			224.44989	224.44989	227.26733	227.26733			0.00	0	
R210	On	03/08/2023	Bond Future			229.00254	229.00254	231.87781	231.87781			0.00	0	
R210	On	02/11/2023	Bond Future			230.60546	230.60546	233.54117	233.54117			0.00	0	
R210	On	01/02/2024	Bond Future			235.03955	235.03955	238.03094	238.03094			0.00	0	
Total R210 Future												0.00	0	37
Total For R210												0.00	0	37
R213	On	02/02/2023	Bond Future			10.84012	82.79071	10.87297	82.64076		11.77	1,821,395.62	22	38,35
R213	On	04/05/2023	Bond Future			10.96833	80.84386	11.00256	80.69149		12.70	0.00	0	
R213	On	03/08/2023	Bond Future			11.09245	82.46549	11.12821	82.31035		11.63	0.00	0	
R213	On	02/11/2023	Bond Future			11.22027	80.60973	11.25770	80.45154		9.99	0.00	0	
R213	On	01/02/2024	Bond Future			11.39293	82.13966	11.43232	81.97815		9.72	0.00	0	
Total R213 Future												1,821,395.62	22	38,35
R213	On	02/02/2023	Bond Future	9.16	Call		41.00000	0.04100	39,990	10.77		0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,363.68000	8.36368	8,212,720	10.77		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,089.76000	6.08976	6,201,770	13.94		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		323.24000	0.32324	285,300	13.94		0.00	0	97
R213	On	02/02/2023	Bond Future	10.35	Call		764.35000	0.76435	779,830	11.22		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,194.88000	3.19488	3,060,410	11.22		0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		576.65000	0.57665	587,140	11.05		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,673.83000	3.67383	3,534,370	11.05		0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		888.59000	0.88859	907,370	11.32		0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		2,941.24000	2.94124	2,810,070	11.32		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		371.51000	0.37151	376,680	10.86		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,433.03000	4.43303	4,288,250	10.86		0.00	0	47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	02/02/2023	Bond Future	10.22	Call		588.69000	0.58869	599,500	11.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,638.02000	3.63802	3,498,880	11.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		600.77000	0.60077	611,920	11.07	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,602.29000	3.60229	3,463,490	11.07	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,387.00000	3.38700	3,279,370	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,212.39000	2.21239	2,256,400	12.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,436.01000	3.43601	3,327,650	12.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,233.13000	2.23313	2,277,500	12.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,411.44000	3.41144	3,303,440	12.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,253.98000	2.25398	2,298,720	12.70	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,509.21000	4.50921	4,587,320	12.24	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,372.26000	2.37226	2,295,230	12.24	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,455.17000	4.45517	4,532,680	12.21	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,401.98000	2.40198	2,324,350	12.21	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,482.03000	4.48203	4,559,850	12.22	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,386.94000	2.38694	2,309,620	12.22	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,477.67000	3.47767	3,384,030	10.09	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,915.51000	2.91551	2,980,390	10.10	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,456.85000	3.45685	3,363,540	10.10	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,872.04000	2.87204	2,936,260	10.08	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,498.59000	3.49859	3,404,620	10.08	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,893.74000	2.89374	2,958,290	10.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,193.06000	4.19306	4,273,750	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		3,066.24000	3.06624	2,985,420	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,217.48000	4.21748	4,298,450	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		3,050.46000	3.05046	2,969,920	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,168.68000	4.16868	4,249,100	10.10	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		3,082.09000	3.08209	3,001,000	10.10	0.00	0	
Total R213 Option											0.00	0	3,25
Total For R213											1,821,395.62	22	41,64
R214	On	02/02/2023	Bond Future			11.47139	65.30821	11.48821	65.21969	18.44	0.00	0	71,03
R214	On	04/05/2023	Bond Future			11.57576	63.27629	11.59308	63.18644	19.63	0.00	0	
R214	On	03/08/2023	Bond Future			11.67588	64.54571	11.69376	64.45424	18.34	0.00	0	
R214	On	02/11/2023	Bond Future			11.77629	62.57503	11.79476	62.48182	17.47	0.00	0	
R214	On	01/02/2024	Bond Future			11.90394	63.76200	11.92313	63.66681	16.40	0.00	0	
Total R214 Future											0.00	0	71,03
R214	On	02/02/2023	Bond Future	10.30	Call		249.99000	0.24999	241,010	16.89	0.00	0	3,54
R214	On	02/02/2023	Bond Future	10.30	Put		7,017.25000	7.01725	6,919,750	16.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		1,057.45000	1.05745	1,048,710	17.55	0.00	0	3,54

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	02/02/2023	Bond Future	11.80	Call		3,122.74000	3.12274	3,136,350	19.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		1,516.77000	1.51677	1,441,860	19.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,211.00000	1.21100	1,203,410	17.69	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,415.95000	3.41595	3,319,840	17.69	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,231.05000	1.23105	1,223,620	17.71	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		3,708.69000	3.70869	3,611,430	17.55	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,191.05000	1.19105	1,183,290	17.67	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,380.54000	3.38054	3,284,590	17.71	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		1,251.29000	1.25129	1,244,030	17.72	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		3,345.40000	3.34540	3,249,620	17.72	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,451.52000	3.45152	3,355,240	17.67	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,811.18000	2.81118	2,823,970	19.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,930.87000	3.93087	3,853,810	19.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,761.08000	2.76108	2,773,480	19.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,987.48000	3.98748	3,910,030	19.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,786.08000	2.78608	2,798,670	19.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,959.09000	3.95909	3,881,830	19.42	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,060.86000	3.06086	3,002,900	19.30	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,354.98000	5.35498	5,388,680	19.31	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,042.58000	3.04258	2,984,810	19.31	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,295.05000	5.29505	5,328,380	19.28	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,079.04000	3.07904	3,020,900	19.28	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,325.10000	5.32510	5,358,610	19.30	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,423.90000	3.42390	3,449,770	17.14	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,148.01000	5.14801	5,080,670	17.14	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,447.56000	3.44756	3,473,600	17.15	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,119.08000	5.11908	5,051,910	17.15	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,400.31000	3.40031	3,426,010	17.13	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,177.07000	5.17707	5,109,560	17.13	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,148.64000	4.14864	4,092,320	16.87	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,235.97000	5.23597	5,274,990	16.89	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,127.84000	4.12784	4,071,670	16.89	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,263.68000	5.26368	5,302,850	16.90	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,107.42000	4.10742	4,051,400	16.90	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,208.59000	5.20859	5,247,460	16.87	0.00	0	
Total R214 Option											0.00	0	7,10
Total For R214											0.00	0	78,13
Total for Bond											1,000,916,200.99	11,349	1,478,78
ES23	On	25/01/2023	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 ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract 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 I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 02/02/2023 GOVI			847.15100	847.15100	846.55100	846.55100				0.00	0	8:
GOVI On 04/05/2023 GOVI			863.55300	863.55300	862.95700	862.95700				0.00	0	

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	03/08/2023	GOVI		880.86000	880.86000	880.25900	880.25900			0.00	0	
GOVI	On	02/11/2023	GOVI		898.97600	898.97600	898.36700	898.36700			0.00	0	
GOVI	On	01/02/2024	GOVI		916.09200	916.09200	915.46300	915.46300			0.00	0	
Total GOVI Future											0.00	0	83
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		42,690.00000	4.26900	36,690,000		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		42,790.00000	4.27900	36,790,000		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		42,890.00000	4.28900	36,890,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		100,870.00000	10.08700	106,830,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		100,770.00000	10.07700	106,730,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		100,970.00000	10.09700	106,930,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		430,390.00000	43.03900	436,400,000		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		430,290.00000	43.02900	436,300,000		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		430,490.00000	43.04900	436,500,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		125,670.00000	12.56700	131,760,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		125,570.00000	12.55700	131,660,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		125,470.00000	12.54700	131,560,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call		354,630.00000	35.46300	360,920,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call		354,830.00000	35.48300	361,120,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		354,730.00000	35.47300	361,020,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	83
Total for GOVI											0.00	0	83
AL37	On	02/02/2023	Index Future		854.68000	854.68000	853.35600	853.35600			0.00	0	
AL37	On	04/05/2023	Index Future		871.22800	871.22800	869.89500	869.89500			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	03/08/2023	Index Future			888.68900	888.68900	887.33600	887.33600			0.00	0	
AL37	On	02/11/2023	Index Future			906.96500	906.96500	905.58900	905.58900			0.00	0	
AL37	On	01/02/2024	Index Future			924.23400	924.23400	922.82300	922.82300			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			978.85200	978.85200	977.43600	977.43600			0.00	0	
AL7T	On	04/05/2023	Index Future			997.80500	997.80500	996.38000	996.38000			0.00	0	
AL7T	On	03/08/2023	Index Future			1,017.80200	1,017.80200	1,016.35700	1,016.35700			0.00	0	
AL7T	On	02/11/2023	Index Future			1,038.73400	1,038.73400	1,037.26400	1,037.26400			0.00	0	
AL7T	On	01/02/2024	Index Future			1,058.51100	1,058.51100	1,057.00400	1,057.00400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			859.39900	859.39900	858.74200	858.74200			0.00	0	10
ALBI	On	04/05/2023	Index Future			876.03900	876.03900	875.38500	875.38500			0.00	0	
ALBI	On	03/08/2023	Index Future			893.59500	893.59500	892.93600	892.93600			0.00	0	
ALBI	On	02/11/2023	Index Future			911.97300	911.97300	911.30500	911.30500			0.00	0	
ALBI	On	01/02/2024	Index Future			929.33700	929.33700	928.64700	928.64700			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	02/02/2023	Index Future			315.74400	315.74400	317.20000	317.20000			0.00	0	66
IGOV	On	04/05/2023	Index Future			321.93400	321.93400	323.42400	323.42400			0.00	0	
IGOV	On	03/08/2023	Index Future			328.46000	328.46000	329.98400	329.98400			0.00	0	
IGOV	On	02/11/2023	Index Future			335.28800	335.28800	336.84500	336.84500			0.00	0	
IGOV	On	01/02/2024	Index Future			341.74400	341.74400	343.32700	343.32700			0.00	0	
Total IGOV Future												0.00	0	67
Total For IGOV												0.00	0	67
Total for Index												0.00	0	78
JIBAR f	On	21/12/2022	Jibar Future			7.11500	92.88500	7.10500	92.89500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.15500	92.84500	7.16500	92.83500			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.46500	92.53500	7.50000	92.50000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.51000	92.49000	7.55500	92.44500			0.00	0	
JIBAR f	On	19/04/2023	Jibar Future			7.60500	92.39500	7.68000	92.32000			0.00	0	
JIBAR f	On	17/05/2023	Jibar Future			7.62500	92.37500	7.70000	92.30000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.69000	92.31000	7.75000	92.25000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.77000	92.23000	7.82500	92.17500			0.00	0	1
JIBAR f	On	20/12/2023	Jibar Future			7.82500	92.17500	7.86500	92.13500			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			7.82000	92.18000	7.92000	92.08000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			7.82000	92.18000	7.92000	92.08000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 18/09/2024 Jibar Future			7.80000	92.20000	7.91500	92.08500				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 :										1,000,916,200.99	11,349	1,480,81
ABCPI3 On 07/12/2023 Spot Bond			5.04800	329.21431	5.04800	329.14879				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.87000	103.20436	9.87000	103.17720				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.04000	89.51072	12.04000	89.48213				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN23 SPOT										0.00	0	

Contract 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 ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	7,992,000,00
Total ABFN32 SPOT										0.00	0	7,992,000,00
Total For ABFN32										0.00	0	7,992,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	0.00000				0.00	0	50,000,00
Total ABFN35 SPOT										0.00	0	50,000,00
Total For ABFN35										0.00	0	50,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	0.00000				0.00	0	325,000,00
Total ABFN37 SPOT										0.00	0	325,000,00
Total For ABFN37										0.00	0	325,000,00
ABFN4: On 16/09/2024 Spot Bond					0.00000	0.00000				0.00	6,800,000,000	6,950,000,00
Total ABFN40 SPOT										0.00	6,800,000,000	6,950,000,00
Total For ABFN40										0.00	6,800,000,000	6,950,000,00
ABFN4: On 16/09/2026 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 ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	0.00000				0.00	8,028,500,000	4,488,500,000
Total ABFN53 SPOT										0.00	8,028,500,000	4,488,500,000
Total For ABFN53										0.00	8,028,500,000	4,488,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	170,000,000	170,000,000
Total ABFN55 SPOT										0.00	170,000,000	170,000,000
Total For ABFN55										0.00	170,000,000	170,000,000
ABFN5 On 08/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	0.00000				0.00	170,000,000	5,860,000,000
Total ABGN03 SPOT										0.00	170,000,000	5,860,000,000
Total For ABGN03										0.00	170,000,000	5,860,000,000
ABJ01 On 03/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ04 SPOT										0.00	0	

Contract 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 ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.14000	8.14000	8.14000	8.14000				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	55.55105	100.00000	55.42325				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	3.87000				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.42000	4.42000	4.42000	4.42000				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	4.93000				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.92500	8.92500	8.92500	8.92500				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.78500	8.78500	8.78500	8.78500				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.03000	103.84740	9.03000	103.82206				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.19500	106.01164	9.19500	105.98531				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.89500	103.12893	7.89500	103.10687				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.36000	100.01959	9.36000	99.99432				0.00	0	16,000.00

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 ABS7 SPOT										0.00	0	16,000,00
Total For ABS7										0.00	0	16,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.58674	100.00000	14.55410				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.75000	330.16939	4.75000	330.10630				0.00	0	5,000,00
Total ABSI2 SPOT										0.00	0	5,000,00
Total For ABSI2										0.00	0	5,000,00
ABX01 On 10/07/2024 Spot Bond			11.66000	11.66000	11.66000	11.66000				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000				0.00	400,000,000	200,000,000
Total AGT03 SPOT										0.00	400,000,000	200,000,000
Total For AGT03										0.00	400,000,000	200,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	0.00000				0.00	0	125,000,000
Total AGT04 SPOT										0.00	0	125,000,000
Total For AGT04										0.00	0	125,000,000
AGT05 On 16/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT05 SPOT										0.00	0	

Contract 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 AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.08500	98.56139	9.08500	98.53760				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.45000	102.80610	9.45000	102.78031				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 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 AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C: On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.31500	102.18525	8.31500	102.16278				0.00	0	2,718,000,00
Total AIR02 SPOT										0.00	0	2,718,000,00
Total For AIR02										0.00	0	2,718,000,00
AIR04 On 29/05/2024 Spot Bond			10.16500	98.62309	10.16500	98.59652				0.00	0	50,000,00
Total AIR04 SPOT										0.00	0	50,000,00
Total For AIR04										0.00	0	50,000,00
AIR05 On 29/05/2030 Spot Bond			12.30000	88.79544	12.30000	88.76665			984,000,000,000.00		80,000,000	40,000,00
Total AIR05 SPOT									984,000,000,000.00		80,000,000	40,000,00
Total For AIR05									984,000,000,000.00		80,000,000	40,000,00
AIRF02 On 16/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.60000	191.55494	6.60000	191.50871				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF14 SPOT										0.00	0	

Contract 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 APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.28000	256.67387	5.28000	256.62119				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.89000	221.93790	5.89000	221.88875				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.29000	204.93888	5.29000	204.89659				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.53000	114.08547	5.53000	114.06137				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 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 ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			5.27500	5.27500	5.27500	5.27500				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.60500	5.60500	5.60500	5.60500				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.64000	112.61036	5.64000	112.58626				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN384 SPOT										0.00	0	

Contract 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 ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 20/03/2023 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 ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.91000	9.91000	9.91000	9.91000				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.12500	11.12500	11.12500	11.12500				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.91000	10.91000	10.91000	10.91000				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 01/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.48000	99.01436	10.48000	98.98672				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.66000	98.58568	9.66000	98.56028				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.21000	97.50789	10.21000	97.48137				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.21000	97.50789	10.21000	97.48137				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.78500	103.32916	8.78500	103.30503				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.73500	103.92340	10.73500	103.89388				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.68500	103.90819	10.68500	103.87880				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.18500	103.62275	10.18500	103.59478				0.00	0	
Total ASN532 SPOT										0.00	0	

Contract 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 ASN532										0.00	0	
ASN53! On 31/01/2024 Spot Bond			10.18500	103.62275	10.18500	103.59478				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54! On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54! On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54! On 28/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54! On 31/07/2023 Spot Bond			10.82000	103.16715	10.82000	103.13762				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55! On 31/01/2024 Spot Bond			10.91000	101.72832	10.91000	101.70858				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55! On 31/01/2024 Spot Bond			10.77000	103.05451	10.77000	103.02513				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56! On 05/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56! On 24/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56! On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57! On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57! 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 ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.73500	102.74654	9.73500	102.71963				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 06/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	7,000,00
Total ASN614 SPOT										0.00	0	7,000,00
Total For ASN614										0.00	0	7,000,00
ASN61: On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN645 SPOT										0.00	0	

Contract 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 ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 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 ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	0.00000				0.00	10,150,000,000	10,150,000,000
Total ASN707 SPOT										0.00	10,150,000,000	10,150,000,000
Total For ASN707										0.00	10,150,000,000	10,150,000,000
ASN71: On 04/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71(On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72(On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73(On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73(On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73(On 28/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73(On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74(On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74(On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74(On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74(On 31/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76(On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN770 SPOT										0.00	0	

Contract 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 ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.91384	9.91384	9.91384	9.91384				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.30000	10.30000	10.30000	10.30000				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 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 ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84(On 21/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84(On 22/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84(On 25/04/2042 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84(On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84(On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84(On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84(On 29/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84(On 29/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85(On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85(On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85(On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85(On 19/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN857 SPOT										0.00	0	

Contract 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 ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87 On 20/06/2027 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 ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88(On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88 On 18/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88 On 29/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88 On 15/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88 On 31/01/2024 Spot Bond			11.36000	107.45137	11.36000	107.38821				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN915 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN917 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN921 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN932 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN934 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN935 On 06/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN936 SPOT										0.00	0	

Contract 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 ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	3,900,000,000	1,300,000,000
Total ASN940 SPOT										0.00	3,900,000,000	1,300,000,000
Total For ASN940										0.00	3,900,000,000	1,300,000,000
ASN94: On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 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 ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN954 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN955 On 30/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.37000	99.67316	7.37000	99.65335				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	0.00000				0.00	0	500,000,00
Total BAW38 SPOT										0.00	0	500,000,00
Total For BAW38										0.00	0	500,000,00
BAWGL On 22/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA72 On 31/03/2026 Spot Bond			12.11000	12.11000	12.11000	12.11000				0.00	0	25,000,00
Total BAYA72 SPOT										0.00	0	25,000,00
Total For BAYA72										0.00	0	25,000,00
BAYA74 On 01/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA90 SPOT										0.00	0	

Contract 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 BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9 On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9 On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 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 BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2(On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2(On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2(On 30/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2(On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2(On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2(On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030(On 18/04/2028 Spot Bond			9.21500	9.21500	9.21500	9.21500				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21(On 05/08/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX36 On 01/02/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	5,825,000,00
Total BID10 SPOT										0.00	0	5,825,000,00
Total For BID10										0.00	0	5,825,000,00
BID11 On 15/11/2023 Spot Bond			8.35500	101.37720	8.35500	101.35429				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	8,000,000,000	8,000,000,00
Total BID15 SPOT										0.00	8,000,000,000	8,000,000,00
Total For BID15										0.00	8,000,000,000	8,000,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total BID17 SPOT										0.00	0	

Contract 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 BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 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 BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	0.00000				0.00	199,600,000	199,600,000
Total BPPF32 SPOT										0.00	199,600,000	199,600,000
Total For BPPF32										0.00	199,600,000	199,600,000
BPPF3 On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA10 On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			50,000,000,000,000.00	500,000,000	75,000,000,000	
Total CBL31 SPOT									50,000,000,000,000.00	500,000,000	75,000,000,000	
Total For CBL31									50,000,000,000,000.00	500,000,000	75,000,000,000	
CCT01 On 23/06/2023 Spot Bond			8.71000	107.40644	8.71000	107.38142			0.00	0		
Total CCT01 SPOT									0.00	0		
Total For CCT01									0.00	0		
CCT02 On 12/06/2024 Spot Bond			9.01000	108.91461	9.01000	108.88838			0.00	0		
Total CCT02 SPOT									0.00	0		
Total For CCT02									0.00	0		
CCT03 On 15/03/2025 Spot Bond			9.56000	105.37044	9.56000	105.34327			0.00	0		
Total CCT03 SPOT									0.00	0		
Total For CCT03									0.00	0		
CCT04 On 17/07/2027 Spot Bond			10.60000	10.60000	10.60000	10.60000			0.00	0	34,211,400	
Total CCT04 SPOT									0.00	0	34,211,400	
Total For CCT04									0.00	0	34,211,400	
CGR42 On 03/08/2023 Spot Bond					0.00000	0.00000			0.00	0		
Total CGR42 SPOT									0.00	0		
Total For CGR42									0.00	0		
CGR46 On 28/02/2023 Spot Bond					0.00000	0.00000			0.00	0		
Total CGR46 SPOT									0.00	0		
Total For CGR46									0.00	0		
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000			0.00	0		
Total CGR47 SPOT									0.00	0		
Total For CGR47									0.00	0		
CGR50 On 23/10/2023 Spot Bond					0.00000	0.00000			0.00	0		
Total CGR50 SPOT									0.00	0		
Total For CGR50									0.00	0		
CGR51 On 23/10/2024 Spot Bond					0.00000	0.00000			0.00	0		
Total CGR51 SPOT									0.00	0		

Contract 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 CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.46404	4.77000	103.45072				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.37000	103.30087	9.37000	103.27474				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	107.52236	8.70700	107.49705				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.20000	101.08354	11.20000	101.05311				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	111.49918	6.50000	111.47948				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN388 On 20/09/2024 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 CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN450 On 31/01/2025 Spot Bond			6.57000	155.05005	6.57000	155.01305				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.68000	148.47568	8.68000	148.43206				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN470 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN490 On 04/09/2024 Spot Bond			9.01500	103.92241	9.01500	103.89710				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN500 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 15/03/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 09/03/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53(On 18/07/2025 Spot Bond			10.44000	103.39671	10.44000	103.36812				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53(On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN536 SPOT										0.00	0	

Contract 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 CLN536									0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN537 SPOT									0.00	0	
Total For CLN537									0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN540 SPOT									0.00	0	
Total For CLN540									0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN541 SPOT									0.00	0	
Total For CLN541									0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN545 SPOT									0.00	0	
Total For CLN545									0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.91000	102.89349	9.91000	102.86644			0.00	0	985,300,00
Total CLN546 SPOT									0.00	0	985,300,00
Total For CLN546									0.00	0	985,300,00
CLN54 On 29/03/2025 Spot Bond			9.96000	101.75686	9.96000	101.72954			0.00	0	
Total CLN547 SPOT									0.00	0	
Total For CLN547									0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.05000	100.60543	10.05000	100.57818			0.00	0	
Total CLN548 SPOT									0.00	0	
Total For CLN548									0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.10000	10.10000	10.10000	10.10000			0.00	0	
Total CLN55 SPOT									0.00	0	
Total For CLN55									0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN553 SPOT									0.00	0	
Total For CLN553									0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN554 SPOT									0.00	0	
Total For CLN554									0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN556 SPOT									0.00	0	
Total For CLN556									0.00	0	
CLN55 On 12/11/2023 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 CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.41000	99.79155	10.41000	99.76403				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.91000	100.95856	9.91000	100.93159				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57 On 12/11/2025 Spot Bond			10.14000	99.92195	10.14000	99.89465				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN586 SPOT										0.00	0	

Contract 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 CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.99000	153.71314	4.99000	153.68289				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.38000	9.38000	9.38000	9.38000				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 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 CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.96500	8.96500	8.96500	8.96500				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.54000	100.53456	9.54000	100.50932				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN611 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	0	60,000,00
Total CLN616 SPOT										0.00	0	60,000,00
Total For CLN616										0.00	0	60,000,00
CLN617 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN624 SPOT										0.00	0	

Contract 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 CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.66500	103.15690	7.66500	103.13552				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.97000	61.30520	12.97000	61.28427				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	220,000,00
Total CLN629 SPOT										0.00	0	220,000,00
Total For CLN629										0.00	0	220,000,00
CLN629 On 19/08/2025 Spot Bond			10.61000	99.89566	10.61000	99.86760				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	350,000,00
Total CLN632 SPOT										0.00	0	350,000,00
Total For CLN632										0.00	0	350,000,00
CLN632 On 09/10/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 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 CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	18,000,00
Total CLN655 SPOT										0.00	0	18,000,00
Total For CLN655										0.00	0	18,000,00
CLN65 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN665 SPOT										0.00	0	

Contract 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 CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.54144	158.38691	5.54144	158.35341				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.54144	158.38691	5.54144	158.35341				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 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 CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				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	11.45500				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	10.86000				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	11.10000				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	11.15500				0.00	0	
Total CLN711 SPOT										0.00	0	

Contract 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 CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	0.00000				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	11.35500				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	0.00000				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	11.52500				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	11.47000				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	0.00000				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	11.35000				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 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 CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	10.94000				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	10.77500				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	10.67500				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	9.25000				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN737 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	9.51000				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	9,000,00
Total CLN744 SPOT										0.00	0	9,000,00
Total For CLN744										0.00	0	9,000,00
CLN745 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN748 SPOT										0.00	0	

Contract 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 CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	0.00000				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	7.40000				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 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 CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	9.57000				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	7.40000				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	10.39000				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	10.88000				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			7.65000	7.65000	7.65000	7.65000				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN783 SPOT										0.00	0	

Contract 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 CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	5,000,00
Total CLN791 SPOT										0.00	0	5,000,00
Total For CLN791										0.00	0	5,000,00
CLN791 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	17,200,00
Total CLN792 SPOT										0.00	0	17,200,00
Total For CLN792										0.00	0	17,200,00
CLN792 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 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 CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN808 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.21500	96.23426	9.21500	96.21045				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	758,600,00
Total CLN817 SPOT										0.00	0	758,600,00
Total For CLN817										0.00	0	758,600,00
CLN818 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN821 SPOT										0.00	0	

Contract 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 CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.60000	9.60000	9.60000	9.60000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	6,000,00
Total CLN841 SPOT										0.00	0	6,000,00
Total For CLN841										0.00	0	6,000,00
CLN841 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN844 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN856 SPOT										0.00	0	

Contract 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 CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	12.81000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	14.48000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	7.00000				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 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 CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87' On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87: On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	11.25000				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87: On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87(On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN887 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	10.86000				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	11.06000				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	11.26000				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	11.26000				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	11.29000				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	11.26500				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.65000	5.65000	5.65000	5.65000				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN892 SPOT										0.00	0	

Contract 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 CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	11.51500				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	11.61500				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.69500	11.69500	11.69500	11.69500				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.99500	10.99500	10.99500	10.99500				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 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 CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.98500	100.76171	9.98500	106.81793				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.20000	105.56570	11.20000	105.53428				0.00	0	506,118,10
Total COJ08 SPOT										0.00	0	506,118,10
Total For COJ08										0.00	0	506,118,10
COJG0 On 09/06/2024 Spot Bond			11.07500	103.42560	11.07500	103.39515				0.00	0	179,464,10
Total COJG01 SPOT										0.00	0	179,464,10
Total For COJG01										0.00	0	179,464,10
COT01 On 03/04/2023 Spot Bond			9.45000	101.15052	9.45000	101.12519				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.97000	90.96102	12.97000	90.92963				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.56000	91.31585	11.56000	96.00042				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	202,000,00
Total DSY02 SPOT										0.00	0	202,000,00
Total For DSY02										0.00	0	202,000,00
DSY03 On 21/11/2024 Spot Bond			10.31000	10.31000	10.31000	10.31000				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	0.00000				0.00	600,000,000	300,000,00
Total DTF001 SPOT										0.00	600,000,000	300,000,00
Total For DTF001										0.00	600,000,000	300,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.96500	102.86748	7.96500	102.84549				0.00	0	
Total DV23 SPOT										0.00	0	

Contract 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									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	83.31522	100.00000	83.13449			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	83.31522	100.00000	83.13449			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.53500	102.72886	9.53500	102.70286			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.55195	9.69000	102.52558			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.55195	9.69000	102.52558			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.51000	99.25227	10.51000	99.22464			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.70000	95.71007	11.70000	95.68051			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	102.65869	10.10000	102.63121			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.65869	10.10000	102.63121			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	0.00000			0.00	0	1,180,000,00
Total DVF25 SPOT									0.00	0	1,180,000,00
Total For DVF25									0.00	0	1,180,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	0.00000			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	0.00000			0.00	0	4,110,000,00
Total DVFB24 SPOT									0.00	0	4,110,000,00

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 DVFB24										0.00	0	4,110,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	27,000,000,00
Total DVFB26 SPOT										0.00	0	27,000,000,00
Total For DVFB26										0.00	0	27,000,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	340,000,00
Total DVFB28 SPOT										0.00	0	340,000,00
Total For DVFB28										0.00	0	340,000,00
DVFB2 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	3,980,000,00
Total DVFB30 SPOT										0.00	0	3,980,000,00
Total For DVFB30										0.00	0	3,980,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.92500	103.16149	8.92500	103.13661				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.54000	117.31552	5.54000	117.29042				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.53000	101.64025	5.53000	101.61878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.88216	2.25000	148.86375				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.68000	155.17823	4.68000	155.14862				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.64500	140.43152	4.64500	140.40485				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.65000	136.72518	4.65000	136.69949				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.36000	119.06142	5.36000	119.03673				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.50000	104.24030	5.50000	104.21837				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	148.88216	2.25000	148.86375				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	0.00000				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.62000	99.79726	10.62000	99.76874				0.00	0	
Total EMM03 SPOT										0.00	0	

Contract 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 EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.70000	12.70000	12.70000	12.70000				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.75000	12.75000	12.75000	12.75000				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.71000	10.71000	10.71000	10.71000				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.71000	10.71000	10.71000	10.71000				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.70000	12.70000	12.70000	12.70000				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.94000	11.94000	11.94000	11.94000				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.20000	15.20000	15.20000	15.20000				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 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 EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT001 On 08/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT011 On 11/11/2023 Spot Bond					0.00000	0.00000				0.00	0	300,000,00
Total EQT011 SPOT										0.00	0	300,000,00
Total For EQT011										0.00	0	300,000,00
EQT012 On 11/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT013 On 11/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA29 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA30 On 17/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA30 SPOT										0.00	0	

Contract 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 ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.61500	103.65917	7.61500	103.63782			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.24623	10.00000	103.21842			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.63000	96.12281	9.63000	96.09798		9,630,000,000.00		1,000,000	3,277,400,00
Total ES26 SPOT								9,630,000,000.00		1,000,000	3,277,400,00
Total For ES26								9,630,000,000.00		1,000,000	3,277,400,00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.12744	7.85000	101.10606			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.19500	73.63691	12.21000	73.54188		36,666,706,500,000.00		3,006,700,000	2,639,800,00
Total ES33 SPOT								36,666,706,500,000.00		3,006,700,000	2,639,800,00
Total For ES33								36,666,706,500,000.00		3,006,700,000	2,639,800,00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.43393	7.50000	101.41330			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.43000	72.10679	12.44500	72.00003		12,475,991,000,000.00		1,003,700,000	890,400,00
Total ES42 SPOT								12,475,991,000,000.00		1,003,700,000	890,400,00
Total For ES42								12,475,991,000,000.00		1,003,700,000	890,400,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.68843	8.50000	100.66540			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.69000	11.69000	11.69000	11.69000			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.24000	14.24000	14.24000	14.24000			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB15 On 20/11/2022 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 FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total FIFB20 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total For FIFB20									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
FIFG01 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	0.00000				0.00	0	7,000,00
Total FIFG02 SPOT										0.00	0	7,000,00
Total For FIFG02										0.00	0	7,000,00
FIFG03 On 22/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	0.00000				0.00	0	6,000,00
Total FIFG04 SPOT										0.00	0	6,000,00
Total For FIFG04										0.00	0	6,000,00
FIFG05 On 22/08/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	0	41,707,100,00
Total FRB25 SPOT										0.00	0	41,707,100,00
Total For FRB25										0.00	0	41,707,100,00
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.29000	107.49241	9.29000	107.46574				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,00
Total FRB28 SPOT										0.00	1,000,000,000	500,000,00
Total For FRB28										0.00	1,000,000,000	500,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.21000	97.77032	9.21000	97.74614				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.72000	330.26575	4.72000	330.20291				0.00	0	5,000,00
Total FRBI23 SPOT										0.00	0	5,000,00
Total For FRBI23										0.00	0	5,000,00
FRBI25 On 31/01/2025 Spot Bond			3.89500	3.89500	3.89500	3.89500				0.00	0	260,000,00
Total FRBI25 SPOT										0.00	0	260,000,00

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 FRBI25										0.00	0	260,000,00
FRBI28 On 31/03/2028 Spot Bond			4.34000	214.63813	4.34000	214.59931				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.22000	5.22000	5.22000	5.22000				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.24500	5.24500	5.24500	5.24500				0.00	0	12,500,00
Total FRBI33 SPOT										0.00	0	12,500,00
Total For FRBI33										0.00	0	12,500,00
FRBI46 On 31/03/2046 Spot Bond			5.63000	95.84083	5.63000	95.82018				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.67500	95.95950	5.67500	95.93886				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.75443	8.75443	8.75443	8.75443				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.79996	8.79996	8.79996	8.79996				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.17000	5.17000	5.17000	5.17000				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	0.00000				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 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 FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			10.09900	10.09900	10.09900	10.09900				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			6.50000	6.50000	6.50000	6.50000				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			6.33000	6.33000	6.33000	6.33000				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(O)n 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(O)n 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(O)n 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(O)n 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(O)n 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC316 SPOT										0.00	0	

Contract 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 FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 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 FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	

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 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	0.00000				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	3,800,000,00
Total FRC366 SPOT										0.00	0	3,800,000,00
Total For FRC366										0.00	0	3,800,000,00
FRC36 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC368 SPOT										0.00	0	

Contract 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 FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 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 FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC397 On 31/03/2023 Spot Bond			14.48000	14.48000	14.48000	14.48000				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC398 On 21/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC399 On 21/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	0.00000				0.00	0	7,000,00
Total FRC400 SPOT										0.00	0	7,000,00
Total For FRC400										0.00	0	7,000,00
FRC401 On 19/01/2027 Spot Bond			11.03500	11.03500	11.03500	11.03500				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC402 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC403 On 19/05/2026 Spot Bond					0.00000	0.00000				0.00	0	8,000,00
Total FRC403 SPOT										0.00	0	8,000,00
Total For FRC403										0.00	0	8,000,00
FRC404 On 19/05/2026 Spot Bond			13.18000	13.18000	13.18000	13.18000				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC405 On 19/01/2027 Spot Bond			11.03000	11.03000	11.03000	11.03000				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC406 On 06/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC407 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC408 SPOT										0.00	0	

Contract 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 FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.37000	11.37000	11.37000	11.37000				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC411 On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC412 On 31/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC413 On 30/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC414 On 31/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 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 FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43: On 31/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.92000	9.92000	9.92000	9.92000				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC443 SPOT										0.00	0	

Contract 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 FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.10000	108.25692	5.10000	108.23506				0.00	0	14,500,00
Total FRI33 SPOT										0.00	0	14,500,00
Total For FRI33										0.00	0	14,500,00
FRI38 On 31/01/2038 Spot Bond			5.38000	116.13449	5.38000	116.11042				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	70,000,00
Total FRJ23 SPOT										0.00	0	70,000,00
Total For FRJ23										0.00	0	70,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	1,894,900,000	10,822,800,00
Total FRJ25 SPOT										0.00	1,894,900,000	10,822,800,00
Total For FRJ25										0.00	1,894,900,000	10,822,800,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000				0.00	0	275,000,00
Total FRJ27 SPOT										0.00	0	275,000,00
Total For FRJ27										0.00	0	275,000,00
FRJ27S On 20/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 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 FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	0	3,730,000.00
Total FRJ29 SPOT										0.00	0	3,730,000.00
Total For FRJ29										0.00	0	3,730,000.00
FRJ29S On 20/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.01300	5.01300	5.01300	5.01300				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.35000	5.35000	5.35000	5.35000				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.49000	114.62760	5.49000	114.60351				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.26000	234.35387	5.26000	234.30586				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.63000	112.74352	5.63000	112.71941				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	5.26000				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.07000	159.94636	5.07000	159.91453				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	114.54790	3.70500	114.52926				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.43000	115.44662	5.43000	115.42254				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.38000	231.92529	5.38000	231.87706				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.43000	230.92236	5.43000	230.87405				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.25000	162.70483	4.25000	162.67600				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.46000	230.32313	5.46000	230.27476				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.63000	112.74352	5.63000	112.71941				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.78000	210.08182	4.78000	210.04135				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.38000	103.26277	6.38000	103.23863				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.99000	207.94641	4.99000	207.90517				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.05000	207.34087	5.05000	207.29942				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.97000	220.41905	5.97000	220.36975				0.00	0	
Total FRS132 SPOT										0.00	0	

Contract 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 FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.33000	103.86403	6.33000	103.83990				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	5.63000				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.61000	113.01038	5.61000	112.98627				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.86000	209.26538	4.86000	209.22461				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.74000	224.82023	5.74000	224.77134				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.99000	207.94641	4.99000	207.90517				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.99000	207.94641	4.99000	207.90517				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.39100	214.10423	4.39100	214.06524				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.02000	160.11288	5.02000	160.08122				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.34000	204.44250	5.34000	204.40004				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.38000	204.04638	5.38000	204.00378				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.99000	160.21289	4.99000	160.18135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.85500	209.31629	4.85500	209.27554				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.39000	5.39000	5.39000	5.39000				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	212,000,00
Total FRS172 SPOT										0.00	0	212,000,00
Total For FRS172										0.00	0	212,000,00
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	0.00000				0.00	0	189,000,00
Total FRS180 SPOT										0.00	0	189,000,00
Total For FRS180										0.00	0	189,000,00
FRS182 On 27/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS199 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS224 SPOT										0.00	0	

Contract 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 FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	0.00000				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	100.00000				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 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 FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 28/02/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	9.53000				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS282 SPOT										0.00	0	

Contract 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 FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.57500	10.57500	10.57500	10.57500				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.57500	10.57500	10.57500	10.57500				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.84900	11.84900	11.84900	11.84900				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	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 FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS301 On 16/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 On 19/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS304 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS305 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS308 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS31(On 21/09/2023 Spot Bond			9.71000	9.71000	9.71000	9.71000				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311(On 21/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312(On 28/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313(On 27/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.36000	4.36000	4.36000	4.36000				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.74000	333.43817	3.74000	333.38347				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.10000	4.10000	4.10000	4.10000				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.33000	106.26835	5.33000	106.24648				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.75000	68.16997	4.75000	68.16118				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.14000	4.14000	4.14000	4.14000				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.42000	4.42000	4.42000	4.42000				0.00	0	
Total FRS87 SPOT										0.00	0	

Contract 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 FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.16000	5.16000	5.16000	5.16000			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.77500	7.77500	7.77500	7.77500			0.00	0	400,000,00
Total FRX23 SPOT									0.00	0	400,000,00
Total For FRX23									0.00	0	400,000,00
FRX24 On 10/12/2024 Spot Bond			8.61500	108.82000	8.61500	108.79493		172,300,000,000.00	20,000,000	20,000,000	10,000,00
Total FRX24 SPOT								172,300,000,000.00	20,000,000	20,000,000	10,000,00
Total For FRX24								172,300,000,000.00	20,000,000	20,000,000	10,000,00
FRX25 On 26/07/2025 Spot Bond			8.93000	105.09303	8.93000	105.06809		0.00	0	0	
Total FRX25 SPOT								0.00	0	0	
Total For FRX25								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			9.16500	102.45412	9.16500	102.42890		366,600,000,000.00	40,000,000	40,000,000	20,000,00
Total FRX26 SPOT								366,600,000,000.00	40,000,000	40,000,000	20,000,00
Total For FRX26								366,600,000,000.00	40,000,000	40,000,000	20,000,00
FRX27 On 07/03/2027 Spot Bond			9.33000	105.14832	9.33000	105.12184		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX28 On 26/07/2028 Spot Bond			9.99000	103.85232	9.99000	103.82481		0.00	0	0	
Total FRX28 SPOT								0.00	0	0	
Total For FRX28								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			10.59500	98.86708	10.59500	98.83935		1,483,300,000,000.00	140,000,000	140,000,000	70,000,00
Total FRX30 SPOT								1,483,300,000,000.00	140,000,000	140,000,000	70,000,00
Total For FRX30								1,483,300,000,000.00	140,000,000	140,000,000	70,000,00
FRX31 On 21/02/2031 Spot Bond			10.86500	95.11067	10.86500	95.08334		11,951,500,000,000.00	1,100,000,000	1,100,000,000	557,000,00
Total FRX31 SPOT								11,951,500,000,000.00	1,100,000,000	1,100,000,000	557,000,00
Total For FRX31								11,951,500,000,000.00	1,100,000,000	1,100,000,000	557,000,00
FRX32 On 31/03/2032 Spot Bond			10.98500	98.88459	10.98500	98.85553		8,788,000,000,000.00	800,000,000	800,000,000	400,000,00
Total FRX32 SPOT								8,788,000,000,000.00	800,000,000	800,000,000	400,000,00
Total For FRX32								8,788,000,000,000.00	800,000,000	800,000,000	400,000,00
FRX45 On 14/04/2045 Spot Bond			11.88000	70.68696	11.88000	70.66455		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	0.00000		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 FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	0.00000				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.82000	116.95327	4.82000	116.93070				0.00	0	11,000,00
Total GRL35 SPOT										0.00	0	11,000,00
Total For GRL35										0.00	0	11,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.49400	102.44195	8.49400	102.41854				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.72000	103.98512	7.72000	103.96348				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	242,000,00
Total GRT26G SPOT										0.00	0	242,000,00
Total For GRT26G										0.00	0	242,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT29 SPOT										0.00	0	

Contract 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 GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 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 GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T16 On 20/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T21 On 30/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	0.00000				0.00	0	24,000,00
Total HILB09 SPOT										0.00	0	24,000,00
Total For HILB09										0.00	0	24,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HPF12 SPOT										0.00	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 HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.02000	329.30387	5.02000	329.23856			18,028,326,000,000.00	3,591,300,000	1,197,100,00
Total HWAY23 SPOT									18,028,326,000,000.00	3,591,300,000	1,197,100,00
Total For HWAY23									18,028,326,000,000.00	3,591,300,000	1,197,100,00
HWAY2 On 07/12/2024 Spot Bond			5.15000	5.15000	5.15000	5.15000			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.94000	99.48781	10.94000	99.45902			0.00	0	27,040,000,00
Total HWAY30 SPOT									0.00	0	27,040,000,00
Total For HWAY30									0.00	0	27,040,000,00
HWAY3 On 28/02/2033 Spot Bond			5.25000	76.95018	5.25000	76.93917			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.10500	85.27223	12.10500	85.24499			1,687,838,886,000.00	139,433,200	4,432,566,60
Total HWAY34 SPOT									1,687,838,886,000.00	139,433,200	4,432,566,60
Total For HWAY34									1,687,838,886,000.00	139,433,200	4,432,566,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.95113	100.00000	11.92482			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.13000	84.47181	12.13000	84.44477			59,073,100,000,000.00	4,870,000,000	7,143,500,00
Total HWAY35 SPOT									59,073,100,000,000.00	4,870,000,000	7,143,500,00
Total For HWAY35									59,073,100,000,000.00	4,870,000,000	7,143,500,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.94726	100.00000	11.92096			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	0.00000			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.67500	164.67469	3.69000	164.59620			974,994,037,500,000.00	265,304,500,000	619,618,030,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2025 SPOT										4,994,037,500,000.00	265,304,500,000	519,618,030,30
Total For I2025										4,994,037,500,000.00	265,304,500,000	519,618,030,30
I2029 On 31/03/2029 Spot Bond			4.45000	116.83075	4.45000	116.80929				787,516,055,000,000.00	176,969,900,000	189,774,900,00
Total I2029 SPOT										787,516,055,000,000.00	176,969,900,000	189,774,900,00
Total For I2029										787,516,055,000,000.00	176,969,900,000	189,774,900,00
I2033 On 28/02/2033 Spot Bond			4.80000	111.19972	4.77000	111.47743				117,735,324,800,000.00	232,861,526,000	446,155,812,80
Total I2033 SPOT										117,735,324,800,000.00	232,861,526,000	446,155,812,80
Total For I2033										117,735,324,800,000.00	232,861,526,000	446,155,812,80
I2038 On 31/01/2038 Spot Bond			4.82000	124.18327	4.81500	124.23417				19,121,904,000,000.00	3,967,200,000	444,843,287,70
Total I2038 SPOT										19,121,904,000,000.00	3,967,200,000	444,843,287,70
Total For I2038										19,121,904,000,000.00	3,967,200,000	444,843,287,70
I2046 On 31/03/2046 Spot Bond			4.85500	108.15692	4.85500	108.13586				189,152,256,500,000.00	38,960,300,000	454,497,878,90
Total I2046 SPOT										189,152,256,500,000.00	38,960,300,000	454,497,878,90
Total For I2046										189,152,256,500,000.00	38,960,300,000	454,497,878,90
I2050 On 31/12/2050 Spot Bond			4.80000	111.29812	4.82000	110.88962				548,154,240,000,000.00	114,198,800,000	511,789,322,50
Total I2050 SPOT										548,154,240,000,000.00	114,198,800,000	511,789,322,50
Total For I2050										548,154,240,000,000.00	114,198,800,000	511,789,322,50
IBG01 On 07/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	0.00000				0.00	0	340,000,00
Total IBG02 SPOT										0.00	0	340,000,00
Total For IBG02										0.00	0	340,000,00
IBL109 On 07/12/2023 Spot Bond			4.82000	329.94463	4.82000	329.88098				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL134 On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	0.00000				0.00	0	388,000,00
Total IBL147 SPOT										0.00	0	388,000,00
Total For IBL147										0.00	0	388,000,00
IBL148 On 25/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL157 SPOT										0.00	0	

Contract 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 IBL157									0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL159 SPOT									0.00	0	
Total For IBL159									0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL160 SPOT									0.00	0	
Total For IBL160									0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL161 SPOT									0.00	0	
Total For IBL161									0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL162 SPOT									0.00	0	
Total For IBL162									0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL163 SPOT									0.00	0	
Total For IBL163									0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL167 SPOT									0.00	0	
Total For IBL167									0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	0.00000			0.00	0	600,000,00
Total IBL168 SPOT									0.00	0	600,000,00
Total For IBL168									0.00	0	600,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL177 SPOT									0.00	0	
Total For IBL177									0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	0.00000			0.00	720,000,000	720,000,00
Total IBL178 SPOT									0.00	720,000,000	720,000,00
Total For IBL178									0.00	720,000,000	720,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL181 SPOT									0.00	0	
Total For IBL181									0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL182 SPOT									0.00	0	
Total For IBL182									0.00	0	
IBL190 On 10/09/2024 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 IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL207 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.79000	6.79000	6.79000	6.79000				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.79000	6.79000	6.79000	6.79000				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.79000	6.79000	6.79000	6.79000				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.79000	6.79000	6.79000	6.79000				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.71000	9.71000	9.71000	9.71000				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL219 SPOT										0.00	0	

Contract 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 IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.27000	8.27000	8.27000	8.27000				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 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 IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.17000	9.17000	9.17000	9.17000				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	0.00000				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	100.00000				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL243 On 04/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.11000	10.11000	10.11000	10.11000				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.22000	103.35807	8.22000	103.31234				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.03500	104.12243	9.03500	104.09744			14,456,000,000,000.00	1,600,000,000	800,000,000	
Total IBL60 SPOT									14,456,000,000,000.00	1,600,000,000	800,000,000	
Total For IBL60									14,456,000,000,000.00	1,600,000,000	800,000,000	
IBL78 On 25/11/2022 Spot Bond			7.40500	99.97972	7.40500	99.95944			0.00	0		
Total IBL78 SPOT									0.00	0		
Total For IBL78									0.00	0		
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000			0.00	0		
Total IBL98 SPOT									0.00	0		
Total For IBL98									0.00	0		
IDCG06 On 24/11/2024 Spot Bond			9.75000	99.64437	9.75000	99.61860			0.00	0		
Total IDCG06 SPOT									0.00	0		
Total For IDCG06									0.00	0		
IDCG08 On 13/05/2030 Spot Bond			11.30000	100.20993	11.30000	100.17951			0.00	0		
Total IDCG08 SPOT									0.00	0		

Contract 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 IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.31000	106.65089	10.31000	106.62160				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG1 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG1 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG1 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	313,000,00
Total IDCG16 SPOT										0.00	0	313,000,00
Total For IDCG16										0.00	0	313,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	13,500,000,00
Total IDCG17 SPOT										0.00	0	13,500,000,00
Total For IDCG17										0.00	0	13,500,000,00
IDCG1 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG2 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	0.00000				0.00	0	13,500,000,00
Total IDCG23 SPOT										0.00	0	13,500,000,00
Total For IDCG23										0.00	0	13,500,000,00
IDCP07 On 15/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.06000	103.34944	9.06000	103.32443				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 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 INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF26 On 07/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFC40 On 25/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			080,000,000,000,000.00	90,800,000,000	46,400,000,000	
Total IPFC40 SPOT									10,000,000,000,000.00	90,800,000,000	46,400,000,000	
Total For IPFC40									10,000,000,000,000.00	90,800,000,000	46,400,000,000	
IPFG01 On 22/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.65000	201.39554	5.65000	201.35206				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.55000	202.37269	5.55000	202.32952				0.00	0	
Total IV19A SPOT										0.00	0	

Contract 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 IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.91500	103.09638	7.91500	103.07416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.45000	102.11932	7.45000	102.09903				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.96500	101.35609	7.96500	101.33422				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.90500	101.34215	7.90500	101.32044				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.61500	6.61500	6.61500	6.61500				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	493,600,000	246,800,000
Total IVC210 SPOT										0.00	493,600,000	246,800,000
Total For IVC210										0.00	493,600,000	246,800,000
IVC211 On 21/02/2023 Spot Bond			8.26500	8.26500	8.26500	8.26500				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.96500	8.96500	8.96500	8.96500				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.92000	6.92000	6.92000	6.92000				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.67000	100.28355	8.67000	100.26017				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.00000	100.86509	6.00000	100.84351				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	0.00000				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	9.09000				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC224 SPOT										0.00	0	

Contract 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 IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.68000	9.68000	9.68000	9.68000				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.65500	8.65500	8.65500	8.65500				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVZ114 On 29/11/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				0.00	0	
Total IVZ114 SPOT										0.00	0	
Total For IVZ114										0.00	0	
IVZ119 On 28/11/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				0.00	0	
Total IVZ119 SPOT										0.00	0	
Total For IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ122 On 01/12/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				0.00	0	
Total IVZ122 SPOT										0.00	0	
Total For IVZ122										0.00	0	
IVZ123 On 19/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		25,000,000,000	25,000,000,000	
Total IVZ123 SPOT								10,000,000,000,000.00		25,000,000,000	25,000,000,000	
Total For IVZ123								10,000,000,000,000.00		25,000,000,000	25,000,000,000	
IVZ124 On 08/12/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ124 SPOT										0.00	0	
Total For IVZ124										0.00	0	
IVZ125 On 15/12/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				0.00	0	
Total IVZ125 SPOT										0.00	0	
Total For IVZ125										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	0.00000				0.00	0	317,000,00
Total KAP012 SPOT										0.00	0	317,000,00
Total For KAP012										0.00	0	317,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP022 On 18/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP029 On 18/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.81000	115.04068	9.81000	115.01025				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	0	700,000,00
Total LGL09 SPOT										0.00	0	700,000,00
Total For LGL09										0.00	0	700,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL10 SPOT										0.00	0	

Contract 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 LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	0.00000				0.00	0	35,000,00
Total LGL11 SPOT										0.00	0	35,000,00
Total For LGL11										0.00	0	35,000,00
LGL12 On 04/10/2027 Spot Bond					0.00000	0.00000				0.00	6,380,000,000	2,300,000,00
Total LGL12 SPOT										0.00	6,380,000,000	2,300,000,00
Total For LGL12										0.00	6,380,000,000	2,300,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	0.00000				0.00	0	850,000,00
Total LHC01 SPOT										0.00	0	850,000,00
Total For LHC01										0.00	0	850,000,00
LHC02 On 19/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFA4 On 20/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000,00
Total LRFA4 SPOT										0.00	0	40,000,000,00
Total For LRFA4										0.00	0	40,000,000,00
LRFB3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFB4 On 20/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000,00
Total LRFB4 SPOT										0.00	0	7,500,000,00
Total For LRFB4										0.00	0	7,500,000,00
LRFC3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
LRFC4 On 20/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,00
Total LRFC4 SPOT										0.00	0	2,500,000,00
Total For LRFC4										0.00	0	2,500,000,00
MAR01 On 17/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 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 MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	0.00000				0.00	0	10,000,000,00
Total MBF072 SPOT										0.00	0	10,000,000,00
Total For MBF072										0.00	0	10,000,000,00
MBF07: On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	27,000,000,00
Total MBP045 SPOT										0.00	0	27,000,000,00
Total For MBP045										0.00	0	27,000,000,00
MBP04' On 26/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04' On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 26/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.06000	9.06000	9.06000	9.06000				0.00	0	16,000,00
Total MMIG04 SPOT										0.00	0	16,000,00
Total For MMIG04										0.00	0	16,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000				0.00	0	472,000,00
Total MMIG06 SPOT										0.00	0	472,000,00
Total For MMIG06										0.00	0	472,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	0.00000				0.00	90,000,000	90,000,00
Total MML01 SPOT										0.00	90,000,000	90,000,00
Total For MML01										0.00	90,000,000	90,000,00
MML02 On 10/12/2026 Spot Bond			9.71000	102.85252	9.71000	102.82588				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.96000	92.68404	9.96000	92.66732				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	400,000,000	900,000,00
Total MML05 SPOT										0.00	400,000,000	900,000,00
Total For MML05										0.00	400,000,000	900,000,00
MML06 On 25/05/2029 Spot Bond			10.62000	97.16037	10.62000	97.13305				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				0.00	0	33,000,00
Total MTN13 SPOT										0.00	0	33,000,00
Total For MTN13										0.00	0	33,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	34,000,00
Total MTN20 SPOT										0.00	0	34,000,00
Total For MTN20										0.00	0	34,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	0.00000				0.00	0	50,000,00
Total MTN21 SPOT										0.00	0	50,000,00
Total For MTN21										0.00	0	50,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.65500	98.91365	9.65500	98.88831				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	0.00000				0.00	880,000,000	
Total MTN24 SPOT										0.00	880,000,000	
Total For MTN24										0.00	880,000,000	
MTN25 On 29/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 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 MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	0.00000				0.00	690,000,000	345,000,00
Total MTN27 SPOT										0.00	690,000,000	345,000,00
Total For MTN27										0.00	690,000,000	345,000,00
MTN28 On 15/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	0.00000				0.00	0	305,000,00
Total MTN32 SPOT										0.00	0	305,000,00
Total For MTN32										0.00	0	305,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			220,000,000,000,000.00	42,200,000,000	42,100,000,00	
Total MWAR09 SPOT									20,000,000,000,000.00	42,200,000,000	42,100,000,00	
Total For MWAR09									20,000,000,000,000.00	42,200,000,000	42,100,000,00	
MWAR(On 22/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	12,500,000,000	12,500,000,00	
Total MWAR10 SPOT									50,000,000,000,000.00	12,500,000,000	12,500,000,00	
Total For MWAR10									50,000,000,000,000.00	12,500,000,000	12,500,000,00	
N7B25 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.54500	99.88308	8.54500	99.90644				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.93500	103.85231	8.93500	103.82765				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.59000	103.01345	10.59000	102.98457				0.00	0	
Total NAM04 SPOT										0.00	0	

Contract 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 NAM04									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	0.00000			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	0.00000			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.48000	103.27863	8.48000	103.25493			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.76800	103.97091	8.76800	103.94668			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.34000	102.63200	9.34000	102.60627			0.00	0	20,000,00
Total NBK17A SPOT									0.00	0	20,000,00
Total For NBK17A									0.00	0	20,000,00
NBK20 On 01/06/2026 Spot Bond			9.26000	108.21811	9.26000	108.19134			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.53500	107.65502	9.53500	107.62778			0.00	0	7,000,00
Total NBK21A SPOT									0.00	0	7,000,00
Total For NBK21A									0.00	0	7,000,00
NBK22 On 19/11/2022 Spot Bond			7.80500	99.89319	7.80500	99.91454			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.18800	106.64296	8.18800	106.61933		327,520,000,000,000.00	40,000,000,000	20,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBK23A SPOT									27,520,000,000,000.00	40,000,000,000	20,000,000,000
Total For NBK23A									27,520,000,000,000.00	40,000,000,000	20,000,000,000
NBK24 On 19/11/2027 Spot Bond			9.23000	106.84068	9.23000	106.81406			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK25 On 17/02/2023 Spot Bond			8.31500	8.31500	8.31500	8.31500			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	72.27274	100.00000	72.13714			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	0.00000			0.00	0	20,000,000
Total NBK26B SPOT									0.00	0	20,000,000
Total For NBK26B									0.00	0	20,000,000
NBK27 On 10/05/2026 Spot Bond			9.15500	106.22846	9.15500	106.20219			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.42000	104.12151	8.42000	104.09818			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			9.30000	106.95459	9.30000	106.92817			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.50500	103.74192	8.50500	103.71844			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.31500	101.37194	8.31500	101.34913			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK35I On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	0.00000				0.00	0	39,000,00
Total NBK36B SPOT										0.00	0	39,000,00
Total For NBK36B										0.00	0	39,000,00
NBK4 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	4,755,000,00
Total NBK49B SPOT										0.00	0	4,755,000,00
Total For NBK49B										0.00	0	4,755,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	250,000,00
Total NBK52B SPOT										0.00	0	250,000,00
Total For NBK52B										0.00	0	250,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK53B SPOT										0.00	0	

Contract 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 NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	0.00000				0.00	9,340,000,000	4,670,000,000
Total NBK54B SPOT										0.00	9,340,000,000	4,670,000,000
Total For NBK54B										0.00	9,340,000,000	4,670,000,000
NBK55 On 01/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	0.00000				0.00	0	3,620,000,000
Total NBK58 SPOT										0.00	0	3,620,000,000
Total For NBK58										0.00	0	3,620,000,000
NBK55 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			10.55500	102.00896	10.55500	101.97998				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.21000	102.19148	10.21000	102.16337				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL06 SPOT										0.00	0	

Contract 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 NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total NGL09 SPOT									0.00	0	
Total For NGL09									0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total NGL10 SPOT									0.00	0	
Total For NGL10									0.00	0	
NGL11 On 19/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		16,000,000,000,000.00	160,000,000	80,000,00	
Total NGL11 SPOT								16,000,000,000,000.00	160,000,000	80,000,00	
Total For NGL11								16,000,000,000,000.00	160,000,000	80,000,00	
NGLT11 On 20/10/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total NGLT1B SPOT									0.00	0	
Total For NGLT1B									0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total NGT103 SPOT									0.00	0	
Total For NGT103									0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total NGT104 SPOT									0.00	0	
Total For NGT104									0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total NGT105 SPOT									0.00	0	
Total For NGT105									0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total NGT106 SPOT									0.00	0	
Total For NGT106									0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total NGT107 SPOT									0.00	0	
Total For NGT107									0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	0.00000			0.00	600,000,000	400,000,00

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 NGT108 SPOT										0.00	600,000,000	400,000,000
Total For NGT108										0.00	600,000,000	400,000,000
NGT108 On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 16/06/2026 Spot Bond					0.00000	0.00000				0.00	0	290,000,000
Total NGT1G SPOT										0.00	0	290,000,000
Total For NGT1G										0.00	0	290,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	0.00000				0.00	0	3,039,000,000
Total NHM016 SPOT										0.00	0	3,039,000,000
Total For NHM016										0.00	0	3,039,000,000
NHM016 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM018 On 25/05/2024 Spot Bond					0.00000	0.00000				0.00	0	64,000,000
Total NHM019 SPOT										0.00	0	64,000,000
Total For NHM019										0.00	0	64,000,000
NHM019 On 25/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM020 On 26/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM021 On 23/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 21/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	5.43000				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.36000	4.36000	4.36000	4.36000				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.32500	4.32500	4.32500	4.32500				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.24000	5.24000	5.24000	5.24000				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			5.48000	5.48000	5.48000	5.48000				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.43000	4.43000	4.43000	4.43000				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.97324	3.45000	274.93026				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.23000	4.23000	4.23000	4.23000				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.00500	4.00500	4.00500	4.00500				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.15000	216.64056	4.15000	216.60250				0.00	0	
Total NILB15 SPOT										0.00	0	

Contract 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 NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.50000	89.37948	5.50000	89.36067				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	243,000,00

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 NN039 SPOT										0.00	0	243,000,00
Total For NN039										0.00	0	243,000,00
NN04 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	0.00000				0.00	0	248,000,00
Total NN054 SPOT										0.00	0	248,000,00
Total For NN054										0.00	0	248,000,00
NN057 On 26/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN163 SPOT										0.00	0	

Contract 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 NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.59000	10.59000	10.59000	10.59000				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.25500	10.25500	10.25500	10.25500				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.28000	10.28000	10.28000	10.28000				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 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 NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 29/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF08: On 23/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08: On 27/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2053 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2054 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2054 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/05/2023 Spot Bond			5.25000	207.74196	5.25000	207.69948				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			11.32000	103.78468	11.32000	103.75346				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	12.75562	100.00000	12.72739				0.00	0	
Total NRA028/R186 SPOT										0.00	0	

Contract 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 NRA028/R186									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	0.00000			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	0.00000			0.00	0	1,800,000,00
Total NTC34 SPOT									0.00	0	1,800,000,00
Total For NTC34									0.00	0	1,800,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total NTC35 SPOT									0.00	0	
Total For NTC35									0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	0.00000			0.00	0	
Total NTC36 SPOT									0.00	0	
Total For NTC36									0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	0.00000			0.00	0	
Total NTC37 SPOT									0.00	0	
Total For NTC37									0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML07 On 19/03/2025 Spot Bond			8.48000	107.08139	8.48000	107.05683			0.00	0	1,551,000,00

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 OML07 SPOT										0.00	0	1,551,000,00
Total For OML07										0.00	0	1,551,000,00
OML10 On 14/09/2025 Spot Bond			8.88500	108.19807	8.88500	108.17209				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	0.00000				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	2,242,000,000	1,491,000,00
Total OML13 SPOT										0.00	2,242,000,000	1,491,000,00
Total For OML13										0.00	2,242,000,000	1,491,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	0.00000				0.00	980,000,000	990,000,00
Total OML14 SPOT										0.00	980,000,000	990,000,00
Total For OML14										0.00	980,000,000	990,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	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
PMM57 On 08/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.72500	110.43891	8.77000	110.25598				608,937,927,070,000.00	1,101,310,937,200	1,198,520,095,60
Total R186 SPOT										18,937,927,070,000.00	101,310,937,200	198,520,095,60
Total For R186										18,937,927,070,000.00	101,310,937,200	198,520,095,60
R197 On 07/12/2023 Spot Bond			3.81000	333.21003	3.81000	333.15474				394,120,497,000,000.00	103,443,700,000	523,879,000,00
Total R197 SPOT										14,120,497,000,000.00	103,443,700,000	523,879,000,00
Total For R197										14,120,497,000,000.00	103,443,700,000	523,879,000,00
R202 On 07/12/2033 Spot Bond			4.72000	245.66980	4.43000	251.97204				220,491,943,456,000.00	46,714,394,800	112,964,928,70
Total R202 SPOT										20,491,943,456,000.00	46,714,394,800	112,964,928,70
Total For R202										20,491,943,456,000.00	46,714,394,800	112,964,928,70
R2023 On 28/02/2023 Spot Bond			7.28000	101.92343	7.28000	101.90349				577,827,480,776,000.00	79,371,906,700	209,133,500,00
Total R2023 SPOT										17,827,480,776,000.00	79,371,906,700	209,133,500,00
Total For R2023										17,827,480,776,000.00	79,371,906,700	209,133,500,00
R2030 On 31/01/2030 Spot Bond			10.37000	90.69733	10.38000	90.62643				476,557,895,524,000.00	1,588,867,685,200	1,038,823,919,60
Total R2030 SPOT										16,557,895,524,000.00	588,867,685,200	1,038,823,919,60
Total For R2030										16,557,895,524,000.00	588,867,685,200	1,038,823,919,60
R2032 On 31/03/2032 Spot Bond			10.87000	86.08056	10.90000	85.90021				242,776,887,323,000.00	1,678,268,342,900	1,546,980,269,90
Total R2032 SPOT										12,776,887,323,000.00	678,268,342,900	546,980,269,90
Total For R2032										12,776,887,323,000.00	678,268,342,900	546,980,269,90
R2035 On 28/02/2035 Spot Bond			7.28000	114.85893	11.25000	86.43092				032,741,630,552,000.00	828,673,300,900	1,581,371,763,50
Total R2035 SPOT										12,741,630,552,000.00	828,673,300,900	581,371,763,50
Total For R2035										12,741,630,552,000.00	828,673,300,900	581,371,763,50
R2037 On 31/01/2037 Spot Bond			11.42000	82.37381	11.43500	82.26081				448,437,345,632,000.00	1,090,055,809,600	1,301,172,848,50
Total R2037 SPOT										18,437,345,632,000.00	090,055,809,600	301,172,848,50
Total For R2037										18,437,345,632,000.00	090,055,809,600	301,172,848,50
R2040 On 31/01/2040 Spot Bond			11.54500	83.96670	11.52000	84.09870				976,916,077,612,000.00	1,210,646,693,600	1,495,536,293,60
Total R2040 SPOT										16,916,077,612,000.00	210,646,693,600	495,536,293,60
Total For R2040										16,916,077,612,000.00	210,646,693,600	495,536,293,60
R2044 On 31/01/2044 Spot Bond			11.46000	81.31330	11.47500	81.19153				814,980,884,000,000.00	420,155,400,000	1,507,288,497,80
Total R2044 SPOT										14,980,884,000,000.00	420,155,400,000	507,288,497,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2044									14,980,884,000,000.00	420,155,400,000	507,288,497,80
R2048 On 28/02/2048 Spot Bond			11.40000	80.19072	11.38500	80.26624			282,079,760,000,000.00	1,954,568,400,000	1,573,955,404,70
Total R2048 SPOT									12,079,760,000,000.00	954,568,400,000	573,955,404,70
Total For R2048									12,079,760,000,000.00	954,568,400,000	573,955,404,70
R209 On 31/03/2036 Spot Bond			11.25500	66.76742	11.27000	66.67098			717,823,951,646,000.00	596,874,629,200	708,191,394,90
Total R209 SPOT									17,823,951,646,000.00	596,874,629,200	708,191,394,90
Total For R209									17,823,951,646,000.00	596,874,629,200	708,191,394,90
R210 On 31/03/2028 Spot Bond			3.85000	219.84607	3.60000	222.52306			398,707,925,000,000.00	103,560,500,000	400,306,868,40
Total R210 SPOT									18,707,925,000,000.00	103,560,500,000	400,306,868,40
Total For R210									18,707,925,000,000.00	103,560,500,000	400,306,868,40
R213 On 28/02/2031 Spot Bond			10.71500	81.58170	10.74500	81.41809			480,119,368,961,500.00	791,425,046,100	1,267,093,900,10
Total R213 SPOT									30,119,368,961,500.00	791,425,046,100	267,093,900,10
Total For R213									30,119,368,961,500.00	791,425,046,100	267,093,900,10
R214 On 28/02/2041 Spot Bond			11.37000	64.35452	11.38500	64.25477			353,961,430,400,000.00	119,081,920,000	574,985,414,60
Total R214 SPOT									13,961,430,400,000.00	119,081,920,000	574,985,414,60
Total For R214									13,961,430,400,000.00	119,081,920,000	574,985,414,60
RDFB1 On 27/11/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 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 RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30: On 17/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	50,000,00
Total RED705 SPOT										0.00	0	50,000,00
Total For RED705										0.00	0	50,000,00
RES41 On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total RES59 SPOT										0.00	0	

Contract 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 RES59										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	0.00000				0.00	0	4,500,000.00
Total RN2027 SPOT										0.00	0	4,500,000.00
Total For RN2027										0.00	0	4,500,000.00
RW23 On 10/12/2023 Spot Bond			9.20500	104.62773	9.20500	104.60201				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.61500	98.82948	11.61500	98.79900				0.00	0	5,300.00

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 RW28 SPOT										0.00	0	5,300,00
Total For RW28										0.00	0	5,300,00
RW31 On 30/06/2031 Spot Bond			12.10000	96.83100	12.10000	96.79993				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.12000	98.09505	11.12000	98.06605				0.00	0	1,750,000,00
Total RWL28 SPOT										0.00	0	1,750,000,00
Total For RWL28										0.00	0	1,750,000,00
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	0.00000				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.34000	102.31089	9.34000	102.28509				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	9,000,00
Total SBS21 SPOT										0.00	0	9,000,00
Total For SBS21										0.00	0	9,000,00
SBS27 On 20/02/2024 Spot Bond			8.77500	104.17429	8.77500	104.14998				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.38500	96.50898	9.38500	96.48493				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.67500	104.79818	9.67500	104.77113				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS34 On 19/09/2024 Spot Bond			8.84500	103.88163	8.84500	103.85679				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.15500	102.76544	9.15500	102.74045			95,212,000,000,000.00		10,400,000,000	20,400,000,000
Total SBS38 SPOT									15,212,000,000,000.00		10,400,000,000	20,400,000,000
Total For SBS38									15,212,000,000,000.00		10,400,000,000	20,400,000,000
SBS39 On 29/01/2030 Spot Bond			10.75500	97.94791	10.75500	97.92003				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.16000	104.11565	9.16000	104.08990				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.83000	104.16893	9.83000	104.14131				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.18500	103.63182	7.18500	103.61175				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	830,500,000
Total SBS47 SPOT										0.00	0	830,500,000
Total For SBS47										0.00	0	830,500,000
SBS51 On 31/01/2024 Spot Bond			8.97500	8.97500	8.97500	8.97500				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				0.00	0	407,000,000
Total SBS53 SPOT										0.00	0	407,000,000
Total For SBS53										0.00	0	407,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	70,000,000
Total SBS57 SPOT										0.00	0	70,000,000
Total For SBS57										0.00	0	70,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS58 SPOT										0.00	0	

Contract 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 SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	60,000,00
Total SBS62 SPOT										0.00	0	60,000,00
Total For SBS62										0.00	0	60,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000				0.00	0	203,000,00
Total SBS64 SPOT										0.00	0	203,000,00
Total For SBS64										0.00	0	203,000,00
SBS65 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	200,000,00
Total SBS65 SPOT										0.00	0	200,000,00
Total For SBS65										0.00	0	200,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 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 SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	0.00000				0.00	200,000,000	100,000,000
Total SBS77 SPOT										0.00	200,000,000	100,000,000
Total For SBS77										0.00	200,000,000	100,000,000
SBSI11 On 07/12/2023 Spot Bond			4.65000	330.49083	4.65000	330.42855				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	5.43000				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	811,800,000
Total SBT103 SPOT										0.00	0	811,800,000
Total For SBT103										0.00	0	811,800,000
SBT10 On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	3,700,000,000
Total SBT104 SPOT										0.00	0	3,700,000,000
Total For SBT104										0.00	0	3,700,000,000
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	0.00000				0.00	0	125,000,000
Total SBT106 SPOT										0.00	0	125,000,000
Total For SBT106										0.00	0	125,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT107 On 08/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			153,000,000,000.00	91,530,000,000	321,790,000,00	
Total SBT109 SPOT									153,000,000,000.00	91,530,000,000	321,790,000,00	
Total For SBT109									153,000,000,000.00	91,530,000,000	321,790,000,00	
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.17000	100.92286	9.17000	100.89815				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	0.00000				0.00	0	680,000,00
Total SBT207 SPOT										0.00	0	680,000,00
Total For SBT207										0.00	0	680,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	1,100,000,000	
Total SBT209 SPOT										0.00	1,100,000,000	
Total For SBT209										0.00	1,100,000,000	
SLI5 On 16/08/2026 Spot Bond					0.00000	0.00000				0.00	0	291,000,00
Total SLI5 SPOT										0.00	0	291,000,00

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 SLI5										0.00	0	291,000,00
SLI6 On 16/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.76000	96.48770	9.76000	96.46271				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 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 SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.01000	102.37239	9.01000	102.34797				0.00	0	78,000,00
Total SNT03 SPOT										0.00	0	78,000,00
Total For SNT03										0.00	0	78,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	0.00000				0.00	0	3,000,000,00
Total SNT06 SPOT										0.00	0	3,000,000,00
Total For SNT06										0.00	0	3,000,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.07000	5.07000	5.07000	5.07000				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.78500	110.22955	8.78500	110.20366				0.00	0	
Total SSN017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.29000	83.60003	10.29000	83.57686				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.71500	102.01247	8.71500	101.98856				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.53000	114.08547	5.53000	114.06137				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			4.78000	4.78000	4.78000	4.78000				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 31/01/2025 Spot Bond			4.47500	4.47500	4.47500	4.47500				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	5.63000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	5.19000				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	4.83000				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.30500	5.30500	5.30500	5.30500				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.10500	87.39819	11.10500	87.37252				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.81000	209.77522	4.81000	209.73466				0.00	0	224,000,00
Total SSN104 SPOT										0.00	0	224,000,00
Total For SSN104										0.00	0	224,000,00
SSN10: On 07/12/2033 Spot Bond			5.48500	229.82521	5.48500	229.77679				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN107 SPOT										0.00	0	

Contract 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 SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN139 On 27/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN142 On 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN146 On 09/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN150 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN161 On 08/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN164 On 12/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN173 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN177 On 28/02/2027 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 SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN174 On 31/03/2046 Spot Bond			4.80027	109.10260	4.80027	109.08151				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN175 On 31/12/2050 Spot Bond			4.78891	44.79925	4.78891	44.79067				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN177 On 28/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN178 On 16/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	0.00000				0.00	0	536,000,00
Total SST201 SPOT										0.00	0	536,000,00
Total For SST201										0.00	0	536,000,00
SST202 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.30000	100.60240	9.30000	100.57729				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A12 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.43000	101.22123	7.43000	101.20116				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.94000	101.35605	7.94000	101.33460				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS154 SPOT										0.00	0	

Contract 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 TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	0.00000				0.00	0	7,150,000,00
Total TFS156 SPOT										0.00	0	7,150,000,00
Total For TFS156										0.00	0	7,150,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17c On 30/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 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 TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			10.33000	10.33000	10.33000	10.33000				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.71000	101.82054	8.71000	101.79696				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.98000	101.11750	5.98000	101.10131				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B3 SPOT										0.00	0	

Contract 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 TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 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 TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.99500	103.04023	8.99500	103.01519				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.28000	100.77553	9.28000	100.75042				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	0.00000				0.00	0	10,000,000.00
Total TL30 SPOT										0.00	0	10,000,000.00
Total For TL30										0.00	0	10,000,000.00
TL31 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.34500	101.82038	9.34500	101.79469			76,722,450,000.00	8,210,000,000	16,830,057,600	
Total TN23 SPOT									76,722,450,000.00	8,210,000,000	16,830,057,600	
Total For TN23									76,722,450,000.00	8,210,000,000	16,830,057,600	
TN23/R On 06/11/2023 Spot Bond			100.00000	52.52005	100.00000	52.40253			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			9.66000	102.09930	9.66000	102.07312			9,660,000,000.00	1,000,000	1,664,300,000	
Total TN25 SPOT									9,660,000,000.00	1,000,000	1,664,300,000	
Total For TN25									9,660,000,000.00	1,000,000	1,664,300,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	21.60255	100.00000	21.55499			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			11.12000	91.93168	11.12000	91.90420			0.00	0	21,065,100.00	
Total TN27 SPOT									0.00	0	21,065,100.00	
Total For TN27									0.00	0	21,065,100.00	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.71723	100.00000	10.69324			0.00	0		
Total TN27/R186 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.37000	98.15816	11.37000	98.12867			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.00000	93.79176	12.00000	93.76173			0.00	0	963,500,00
Total TN30 SPOT									0.00	0	963,500,00
Total For TN30									0.00	0	963,500,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.70670	8.00000	115.68176			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.52200	96.36098	12.52200	96.32918			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.63000	88.10992	12.63000	88.08028		13,893,000,000.00		1,100,000	622,400,00
Total TN40 SPOT								13,893,000,000.00		1,100,000	622,400,00
Total For TN40								13,893,000,000.00		1,100,000	622,400,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.33205	10.75000	101.30291			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	0.00000			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	0.00000			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.93000	102.15268	5.93000	102.13539			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A2 On 20/06/2026 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 TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A22 On 20/06/2026 Spot Bond			7.83000	100.22662	7.83000	100.21250				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5A31 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TR5OM2 On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond			8.71500	101.69897	8.71500	101.67514				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond			8.84000	100.69722	8.84000	100.67329				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA4B2 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B1 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	0.00000				0.00	0	700,000,00
Total TSP261 SPOT										0.00	0	700,000,00
Total For TSP261										0.00	0	700,000,00
TSP262 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	0.00000				0.00	600,000,000	300,000,00
Total TWC423 SPOT										0.00	600,000,000	300,000,00

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 TWC423										0.00	600,000,000	300,000,000
TWC42 On 10/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.13000	102.82205	11.13000	102.79128				0.00	0	22,400,000
Total UG26 SPOT										0.00	0	22,400,000
Total For UG26										0.00	0	22,400,000
UU1A0 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 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 UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000			0.00	0	262,000,00
Total WHL03 SPOT									0.00	0	262,000,00
Total For WHL03									0.00	0	262,000,00
Total for SPOT									1.58e+017	999,003,725,400	773,339,816,50
Total for SPOT :									1.58e+017	999,003,725,400	773,339,816,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total Futures									1.58e+017	999,003,736,749	773,341,164,72
Total Options									0.00	0	132,55
Grand Total:									1.58e+017	999,003,736,749	773,341,297,31