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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/10/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2022 Bond Future			12.83111	70.32316	12.80855	70.42421			0.00	0	
ES33 On 02/02/2023 Bond Future			13.04049	71.63417	13.01659	71.73857			0.00	0	35
ES33 On 04/05/2023 Bond Future			13.22308	69.31547	13.19799	69.42267			0.00	0	
ES33 On 03/08/2023 Bond Future			13.40957	70.76093	13.38333	70.87054			0.00	0	
ES33 On 02/11/2023 Bond Future			13.60882	68.44330	13.58139	68.55525			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			13.02197	68.57290	13.00410	68.66463			0.00	0	
ES42 On 02/02/2023 Bond Future			13.20326	69.85130	13.18435	69.94616			0.00	0	4,7
ES42 On 04/05/2023 Bond Future			13.36872	67.02750	13.34887	67.12497			0.00	0	
ES42 On 03/08/2023 Bond Future			13.53212	68.42599	13.51141	68.52565			0.00	0	
ES42 On 02/11/2023 Bond Future			13.70640	65.59242	13.68477	65.69425			0.00	0	
Total ES42 Future									0.00	0	4,71
Total For ES42									0.00	0	4,71
I2025 On 03/11/2022 Bond Future			165.34381	165.34381	165.38567	165.38567			66,137,524.00	400	1,5

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			166.72205	166.72205	166.76802	166.76802			66,688,820.00	400	5,71
I2025	On	04/05/2023	Bond Future			170.15824	170.15824	170.20673	170.20673			0.00	0	
I2025	On	03/08/2023	Bond Future			171.95199	171.95199	172.00096	172.00096			0.00	0	
I2025	On	02/11/2023	Bond Future			175.54265	175.54265	175.59273	175.59273			0.00	0	
Total I2025 Future												132,826,344.00	800	7,30
Total For I2025												132,826,344.00	800	7,30
I2029	On	03/11/2022	Bond Future			116.36881	116.36881	116.87013	116.87013			0.00	0	9
I2029	On	02/02/2023	Bond Future			118.53830	118.53830	119.05137	119.05137			0.00	0	1,08
I2029	On	04/05/2023	Bond Future			119.68562	119.68562	120.21007	120.21007			0.00	0	
I2029	On	03/08/2023	Bond Future			122.17951	122.17951	122.71518	122.71518			0.00	0	
I2029	On	02/11/2023	Bond Future			123.39514	123.39514	123.94115	123.94115			0.00	0	
Total I2029 Future												0.00	0	1,95
Total For I2029												0.00	0	1,95
I2033	On	03/11/2022	Bond Future			110.59798	110.59798	110.29963	110.29963			0.00	0	58
I2033	On	02/02/2023	Bond Future			112.65975	112.65975	112.35816	112.35816			0.00	0	6,98
I2033	On	04/05/2023	Bond Future			113.59638	113.59638	113.28940	113.28940			0.00	0	
I2033	On	03/08/2023	Bond Future			115.96338	115.96338	115.65028	115.65028			0.00	0	
I2033	On	02/11/2023	Bond Future			116.95855	116.95855	116.63811	116.63811			0.00	0	
Total I2033 Future												0.00	0	7,55
Total For I2033												0.00	0	7,55
I2038	On	03/11/2022	Bond Future			122.32626	122.32626	122.27198	122.27198			0.00	0	1,30
I2038	On	02/02/2023	Bond Future			122.68945	122.68945	122.63671	122.63671			0.00	0	2,88
I2038	On	04/05/2023	Bond Future			125.21876	125.21876	125.16600	125.16600			0.00	0	1,7
I2038	On	03/08/2023	Bond Future			125.85742	125.85742	125.80276	125.80276			0.00	0	
I2038	On	02/11/2023	Bond Future			128.48566	128.48566	128.42988	128.42988			0.00	0	
Total I2038 Future												0.00	0	5,90
Total For I2038												0.00	0	5,90
I2046	On	03/11/2022	Bond Future			106.46071	106.46071	106.41326	106.41326			502,494,551.20	4,720	2,36
I2046	On	02/02/2023	Bond Future			108.44536	108.44536	108.39938	108.39938			520,537,728.00	4,800	11,67
I2046	On	04/05/2023	Bond Future			108.64509	108.64509	108.59867	108.59867			0.00	0	5,67
I2046	On	03/08/2023	Bond Future			110.90936	110.90936	110.86226	110.86226			0.00	0	
I2046	On	02/11/2023	Bond Future			111.12663	111.12663	111.07711	111.07711			0.00	0	
Total I2046 Future												1,023,032,279.20	9,520	19,77
Total For I2046												1,023,032,279.20	9,520	19,77
I2050	On	03/11/2022	Bond Future			108.78698	108.78698	108.36134	108.36134			8,702,958.40	80	1,5
I2050	On	02/02/2023	Bond Future			108.67856	108.67856	108.24709	108.24709			0.00	0	8,33
I2050	On	04/05/2023	Bond Future			110.91883	110.91883	110.47950	110.47950			0.00	0	3,58
I2050	On	03/08/2023	Bond Future			111.03859	111.03859	110.58943	110.58943			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			113.35742	113.35742	112.89897	112.89897			0.00	0	
Total I2050 Future												8,702,958.40	80	13,45
Total For I2050												8,702,958.40	80	13,45
R186	On	03/11/2022	Bond Future			9.40844	107.65096	9.39565	107.69482		5.86	16,147,644.00	150	29,92
R186	On	02/02/2023	Bond Future			9.56341	104.33093	9.54890	104.37784		6.27	136,360,525.51	1,307	66,08
R186	On	04/05/2023	Bond Future			9.67434	106.45815	9.65827	106.50704		5.24	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.79088	103.34689	9.77327	103.39709		5.31	0.00	0	
R186	On	02/11/2023	Bond Future			9.92221	105.48297	9.90290	105.53427		4.46	0.00	0	
Total R186 Future												152,508,169.51	1,457	108,17
R186	On	03/11/2022	Bond Future	8.23	Call			0.00000	0.00000	0,000	3.81	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			4,096.38000	4.09638	4,140,240	3.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			0.11000	0.00011	0,010	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,023.17000	3.02317	3,066,930	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			0.14000	0.00014	0,020	4.46	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,987.65000	2.98765	3,031,390	4.46	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			0.17000	0.00017	0,020	4.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,952.15000	2.95215	2,995,860	4.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			27.41000	0.02741	12,600	5.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,710.02000	1.71002	1,739,070	5.26	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			224.32000	0.22432	207,810	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,262.51000	4.26251	4,292,910	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			228.43000	0.22843	211,720	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,232.69000	4.23269	4,262,890	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			220.39000	0.22039	204,080	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			4,292.52000	4.29252	4,323,120	6.24	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,204.98000	3.20498	3,231,330	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			622.30000	0.62230	599,580	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,182.02000	3.18202	3,208,190	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			630.55000	0.63055	607,650	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,158.90000	3.15890	3,184,890	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			613.87000	0.61387	591,330	5.04	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,925.86000	1.92586	1,890,430	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			2,049.32000	2.04932	2,064,090	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,941.44000	1.94144	1,905,880	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			2,036.35000	2.03635	2,050,990	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,957.44000	1.95744	1,921,760	5.45	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			2,023.81000	2.02381	2,038,330	5.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			2,990.07000	2.99007	3,017,890	4.16	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,623.34000	2.62334	2,647,840	4.27	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/11/2023	Bond Future	9.39	Call			1,233.93000	1.23393	1,206,990	4.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,608.46000	2.60846	2,632,820	4.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,246.15000	1.24615	1,219,060	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,593.66000	2.59366	2,617,870	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			964.32000	0.96432	940,840	4.16	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	10.42	Call			2,809.17000	2.80917	2,769,850	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,446.69000	1.44669	1,458,670	4.84	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.38	Call			1,221.78000	1.22178	1,194,980	4.27	0.00	0	
Total R186 Option												0.00	0	12,06
Total For R186												152,508,169.51	1,457	120,22
R197	On	03/11/2022	Bond Future			335.22044	335.22044	335.44630	335.44630			0.00	0	12
R197	On	02/02/2023	Bond Future			332.56476	332.56476	332.80181	332.80181			0.00	0	72
R197	On	04/05/2023	Bond Future			339.41938	339.41938	339.66448	339.66448			0.00	0	
R197	On	03/08/2023	Bond Future			337.38641	337.38641	337.63373	337.63373			0.00	0	
R197	On	02/11/2023	Bond Future			344.43209	344.43209	344.68471	344.68471			0.00	0	
Total R197 Future												0.00	0	85
Total For R197												0.00	0	85
R202	On	03/11/2022	Bond Future			241.78599	241.78599	241.67906	241.67906			0.00	0	5,6'
R202	On	02/02/2023	Bond Future			241.56375	241.56375	241.45988	241.45988			483,127.50	2	6,66
R202	On	04/05/2023	Bond Future			246.54205	246.54205	246.43823	246.43823			0.00	0	
R202	On	03/08/2023	Bond Future			246.84247	246.84247	246.73521	246.73521			0.00	0	
R202	On	02/11/2023	Bond Future			251.99717	251.99717	251.88774	251.88774			0.00	0	
Total R202 Future												483,127.50	2	12,27
Total For R202												483,127.50	2	12,27
R2023	On	03/11/2022	Bond Future			7.30426	101.59788	7.29927	101.59940		0.37	3,657,523.68	36	8,43
Total R2023 Future												3,657,523.68	36	8,43
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			320.96000	0.32096	322,480	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			317.90000	0.31790	319,420	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,000	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			314.83000	0.31483	316,350	0.17	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												3,657,523.68	36	8,43
R2030	On	03/11/2022	Bond Future			11.07783	87.10801	11.04491	87.25315		9.72	0.00	0	45,93
R2030	On	02/02/2023	Bond Future			11.25305	84.70475	11.21801	84.85439		10.69	13,044,531.50	154	86,73
R2030	On	04/05/2023	Bond Future			11.40580	86.43322	11.36874	86.58674		10.18	0.00	0	
R2030	On	03/08/2023	Bond Future			11.56878	84.20812	11.52964	84.36505		9.80	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 02/11/2023 Bond Future			11.73151	85.94874	11.69025	86.10896		7.91	0.00	0	
Total R2030 Future									13,044,531.50	154	132,67
R2030 On 03/11/2022 Bond Future	9.70	Call			0.00000	0.00000	0,000	5.76	0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			6,208.97000	6.20897	6,354,110	5.76	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			0.04000	0.00004	0,000	7.13	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			4,397.96000	4.39796	4,543,060	7.13	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			0.05000	0.00005	0,000	7.18	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			116.34000	0.11634	86,480	11.99	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.09	Put			4,350.93000	4.35093	4,496,020	7.18	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			0.06000	0.00006	0,000	7.23	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			4,303.93000	4.30393	4,449,010	7.23	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			0.57000	0.00057	0,060	7.70	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			3,836.06000	3.83606	3,980,690	7.70	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			2,394.08000	2.39408	2,219,080	11.99	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			58.65000	0.05865	49,550	11.00	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			10,057.32000	10.05732	10,197,860	11.00	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			63.15000	0.06315	53,470	10.97	0.00	0	30
R2030 On 02/02/2023 Bond Future	9.08	Put			9,865.14000	9.86514	10,005,100	10.97	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			177.23000	0.17723	155,150	10.53	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			7,184.36000	7.18436	7,311,920	10.53	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			220.58000	0.22058	194,460	10.43	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			6,615.62000	6.61562	6,739,140	10.43	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			34.83000	0.03483	28,920	11.03	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			11,174.42000	11.17442	11,318,150	11.03	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			235.66000	0.23566	208,200	10.40	0.00	0	30
R2030 On 02/02/2023 Bond Future	9.83	Put			6,443.40000	6.44340	6,565,580	10.40	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			282.20000	0.28220	250,770	10.32	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			5,977.38000	5.97738	6,095,590	10.32	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			78.72000	0.07872	67,140	10.88	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			9,293.76000	9.29376	9,431,820	10.88	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			310.79000	0.31079	277,040	10.27	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			5,727.93000	5.72793	5,843,820	10.27	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			316.75000	0.31675	282,540	10.27	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			5,687.65000	5.68765	5,803,080	10.27	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			224.25000	0.22425	197,800	10.42	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			6,572.42000	6.57242	6,695,610	10.42	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			1,839.10000	1.83910	1,738,120	10.84	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			2,087.56000	2.08756	2,136,220	10.84	0.00	0	30
R2030 On 02/02/2023 Bond Future	11.35	Call			2,278.72000	2.27872	2,167,610	11.02	0.00	0	5,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/02/2023 Bond Future	11.35	Put			1,716.82000	1.71682	1,755,350	11.02		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			305.88000	0.30588	272,530	10.28		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			5,769.28000	5.76928	5,885,570	10.28		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			2,792.78000	2.79278	2,672,380	11.24		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			1,388.48000	1.38848	1,417,720	11.24		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			1,753.30000	1.75330	1,654,590	10.80		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			2,173.63000	2.17363	2,224,560	10.80		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			6,549.17000	6.54917	6,661,670	9.84		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			188.66000	0.18866	172,150	10.21		0.00	0	30
R2030 On 04/05/2023 Bond Future	9.03	Put			10,634.84000	10.63484	10,771,850	10.21		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			386.71000	0.38671	357,900	10.05		0.00	0	10
R2030 On 04/05/2023 Bond Future	9.58	Put			8,236.28000	8.23628	8,360,990	10.05		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			4,700.24000	4.70024	4,792,270	9.79		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			429.44000	0.42944	398,260	10.00		0.00	0	40
R2030 On 04/05/2023 Bond Future	9.67	Put			7,862.63000	7.86263	7,984,970	10.00		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			487.13000	0.48713	452,870	9.95		0.00	0	30
R2030 On 04/05/2023 Bond Future	9.78	Put			7,414.62000	7.41462	7,533,880	9.95		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			622.64000	0.62264	581,620	9.84		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	11.34	Put			2,650.75000	2.65075	2,707,090	10.26		0.00	0	10
R2030 On 04/05/2023 Bond Future	10.42	Call			996.59000	0.99659	939,840	9.76		0.00	0	40
R2030 On 04/05/2023 Bond Future	10.42	Put			5,050.23000	5.05023	5,147,000	9.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,116.43000	1.11643	1,055,370	9.79		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			4,731.37000	4.73137	4,823,830	9.79		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			1,129.02000	1.12902	1,067,530	9.79		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			1,095.83000	1.09583	1,116,370	11.38		0.00	0	40
R2030 On 04/05/2023 Bond Future	10.54	Call			1,141.48000	1.14148	1,079,560	9.80		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			4,669.01000	4.66901	4,760,610	9.80		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			1,286.49000	1.28649	1,219,750	9.82		0.00	0	30
R2030 On 04/05/2023 Bond Future	10.65	Put			4,335.22000	4.33522	4,422,000	9.82		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			2,531.44000	2.53144	2,434,260	10.26		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			1,038.10000	1.03810	1,057,260	11.45		0.00	0	30
R2030 On 04/05/2023 Bond Future	11.62	Call			3,184.01000	3.18401	3,075,950	10.50		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			2,150.05000	2.15005	2,195,510	10.50		0.00	0	30
R2030 On 04/05/2023 Bond Future	12.04	Call			4,289.02000	4.28902	4,167,280	10.91		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,562.34000	1.56234	1,594,120	10.91		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	12.50	Call			5,626.59000	5.62659	5,493,610	11.38		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			5,838.92000	5.83892	5,704,560	11.45		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			1,408.28000	1.40828	1,345,370	9.41		0.00	0	30
R2030 On 03/08/2023 Bond Future	10.65	Put			5,035.00000	5.03500	5,129,020	9.41		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			2,608.00000	2.60800	2,518,170	9.88		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	11.35	Put		3,333.06000	3.33306	3,400,160	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		2,628.43000	2.62843	2,538,230	9.89	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		3,312.92000	3.31292	3,379,650	9.89	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,100.13000	1.10013	1,046,550	9.32	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		5,793.37000	5.79337	5,896,720	9.32	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		5,681.58000	5.68158	5,555,340	11.04	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,557.90000	1.55790	1,588,590	11.04	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		6,537.67000	6.53767	6,405,540	11.33	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,294.11000	1.29411	1,318,910	11.33	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		2,587.66000	2.58766	2,498,200	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		3,353.31000	3.35331	3,420,780	9.88	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		4,754.02000	4.75402	4,855,270	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,256.94000	1.25694	1,198,760	7.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		4,809.63000	4.80963	4,911,670	7.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,270.18000	1.27018	1,211,600	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		4,781.93000	4.78193	4,883,570	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,283.19000	1.28319	1,224,220	7.49	0.00	0	
Total R2030 Option											0.00	0	21,4
Total For R2030											13,044,531.50	154	154,12
R2032	On	03/11/2022	Bond Future			11.54664	82.26092	11.52874	82.34900	11.96	7,156,700.04	87	113,0
R2032	On	02/02/2023	Bond Future			11.71830	83.77409	11.69923	83.86553	12.67	167,548.18	2	111,9
R2032	On	04/05/2023	Bond Future			11.86552	81.31980	11.84542	81.41388	12.88	41,310,458.40	508	66,3
R2032	On	03/08/2023	Bond Future			12.01518	82.99711	11.99411	83.09337	11.74	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			12.17446	80.55194	12.15239	80.65023	10.00	0.00	0	
Total R2032 Future											48,634,706.62	597	293,9
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,000	11.58	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put		11,977.00000	11.97700	12,065,080	11.58	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		0.00000	0.00000	0,000	11.41	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put		11,682.33000	11.68233	11,770,410	11.41	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		0.00000	0.00000	0,000	11.09	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put		8,463.95000	8.46395	8,552,030	9.61	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		0.00000	0.00000	0,000	8.99	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		7,405.32000	7.40532	7,493,400	8.99	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call		0.00000	0.00000	0,000	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		7,129.48000	7.12948	7,217,560	8.83	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put		6,854.76000	6.85476	6,942,840	8.67	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		0.08000	0.00008	0,010	9.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		5,337.06000	5.33706	5,425,070	9.44	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call		0.29000	0.00029	0,030	9.71	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	Op Interest
R2032 On 03/11/2022 Bond Future	10.56	Put			4,963.24000	4.96324	5,051,060	9.71	0.00	0	18
R2032 On 03/11/2022 Bond Future	9.92	Call			0.00000	0.00000	0,000	9.61	0.00	0	7
R2032 On 03/11/2022 Bond Future	10.66	Put			4,433.73000	4.43373	4,520,640	10.08	0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			1.64000	0.00164	0,310	10.12	0.00	0	7
R2032 On 03/11/2022 Bond Future	10.67	Put			4,381.13000	4.38113	4,467,880	10.12	0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Call			599.06000	0.59906	469,950	12.52	0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Put			988.02000	0.98802	946,990	12.52	0.00	0	7,5
R2032 On 03/11/2022 Bond Future	10.21	Call			0.00000	0.00000	0,000	8.67	0.00	0	5
R2032 On 03/11/2022 Bond Future	9.46	Put			11,096.65000	11.09665	11,184,730	11.09	0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			845.92000	0.84592	703,020	12.79	0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			741.32000	0.74132	686,500	12.79	0.00	0	5
R2032 On 03/11/2022 Bond Future	12.30	Call			3,726.78000	3.72678	3,618,490	14.61	0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			44.88000	0.04488	24,670	14.61	0.00	0	7
R2032 On 03/11/2022 Bond Future	10.66	Call			1.42000	0.00142	0,250	10.08	0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			28.94000	0.02894	24,740	12.00	0.00	0	4
R2032 On 02/02/2023 Bond Future	9.31	Put			12,659.88000	12.65988	12,747,120	12.00	0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			43.70000	0.04370	37,810	12.00	0.00	0	5
R2032 On 02/02/2023 Bond Future	9.47	Put			11,750.89000	11.75089	11,836,440	12.00	0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			119.83000	0.11983	106,810	11.89	0.00	0	7
R2032 On 02/02/2023 Bond Future	9.92	Put			9,292.16000	9.29216	9,370,580	11.89	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			194.85000	0.19485	176,140	11.83	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			8,052.40000	8.05240	8,125,130	11.83	0.00	0	4
R2032 On 02/02/2023 Bond Future	10.22	Call			218.93000	0.21893	198,560	11.81	0.00	0	5
R2032 On 02/02/2023 Bond Future	10.22	Put			7,751.73000	7.75173	7,822,800	11.81	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			295.45000	0.29545	270,250	11.77	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			6,969.86000	6.96986	7,036,100	11.77	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			300.85000	0.30085	275,340	11.77	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			6,921.98000	6.92198	6,987,910	11.77	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			306.43000	0.30643	280,590	11.77	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			6,874.32000	6.87432	6,939,920	11.77	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			366.41000	0.36641	337,200	11.74	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			6,404.22000	6.40422	6,466,450	11.74	0.00	0	4
R2032 On 02/02/2023 Bond Future	10.67	Call			510.07000	0.51007	473,750	11.87	0.00	0	7
R2032 On 02/02/2023 Bond Future	10.67	Put			5,656.45000	5.65645	5,711,570	11.87	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			2,284.42000	2.28442	2,204,540	12.91	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			2,328.73000	2.32873	2,340,290	12.91	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			2,682.56000	2.68256	2,598,010	13.11	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			2,010.81000	2.01081	2,017,700	13.11	0.00	0	5
R2032 On 02/02/2023 Bond Future	12.75	Call			5,618.03000	5.61803	5,518,910	14.33	0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			779.13000	0.77913	771,450	14.33	0.00	0	7

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2032 On 04/05/2023 Bond Future	10.87	Put			5,955.88000	5.95588	6,005,070	12.31		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,223.28000	1.22328	1,178,090	12.31		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			5,919.25000	5.91925	5,968,140	12.31		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Put			4,333.34000	4.33334	4,367,280	12.75		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			8,013.09000	8.01309	7,918,100	15.21		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Put			1,025.38000	1.02538	1,024,470	15.21		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.62	Call			893.98000	0.89398	856,640	12.15		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.62	Put			6,916.19000	6.91619	6,972,930	12.15		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			1,209.40000	1.20940	1,164,510	12.31		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			1,237.47000	1.23747	1,191,970	12.32		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			5,882.97000	5.88297	5,931,550	12.32		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			2,064.84000	2.06484	2,004,700	12.75		0.00	0	40
R2032 On 03/08/2023 Bond Future	11.75	Call			2,932.55000	2.93255	2,869,590	11.74		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			4,058.94000	4.05894	4,092,240	11.74		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			2,955.45000	2.95545	2,892,260	11.75		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			4,035.29000	4.03529	4,068,360	11.75		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			2,978.14000	2.97814	2,914,720	11.76		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			4,011.46000	4.01146	4,044,300	11.76		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			3,282.99000	3.28299	3,216,630	11.88		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.90	Put			3,714.77000	3.71477	3,744,670	11.88		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			5,743.94000	5.74394	5,800,790	9.46		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			1,504.00000	1.50400	1,462,310	9.47		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			5,711.09000	5.71109	5,767,690	9.47		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			1,474.08000	1.47408	1,432,900	9.45		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			5,776.62000	5.77662	5,833,730	9.45		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			1,489.14000	1.48914	1,447,700	9.46		0.00	0	
Total R2032 Option										0.00	0	24,46
Total For R2032										48,634,706.62	597	318,42
R2035 On 03/11/2022 Bond Future			11.89592	82.39028	11.86791	82.54379		13.61		0.00	0	19,42
R2035 On 02/02/2023 Bond Future			12.06531	83.90582	12.03578	84.06389		14.33		42,540,250.74	507	168,40
R2035 On 04/05/2023 Bond Future			12.20438	81.11070	12.17349	81.27280		14.83		0.00	0	
R2035 On 03/08/2023 Bond Future			12.34732	82.78346	12.31508	82.94917		13.56		0.00	0	
R2035 On 02/11/2023 Bond Future			12.50088	79.98863	12.46726	80.15780		11.67		0.00	0	
Total R2035 Future										42,540,250.74	507	187,83
R2035 On 03/11/2022 Bond Future	9.82	Call			0.00000	0.00000	0,000	13.33		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			12,456.48000	12.45648	12,609,990	13.33		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			0.00000	0.00000	0,000	12.77		0.00	0	9;
R2035 On 03/11/2022 Bond Future	10.30	Put			9,305.13000	9.30513	9,458,640	12.77		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			0.04000	0.00004	0,000	12.46		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future	11.13	Put			4,214.12000	4.21412	4,357,610	12.69		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			28.59000	0.02859	15,320	15.22		0.00	0	9;
R2035 On 03/11/2022 Bond Future	10.99	Call			4.00000	0.00400	0,820	12.53		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			5,035.85000	5.03585	5,186,180	12.53		0.00	0	5;
R2035 On 03/11/2022 Bond Future	11.05	Call			7.03000	0.00703	1,690	12.60		0.00	0	9;
R2035 On 03/11/2022 Bond Future	11.05	Put			4,680.95000	4.68095	4,829,120	12.60		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			14.15000	0.01415	4,130	12.69		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			7,597.98000	7.59798	7,751,450	12.46		0.00	0	5;
R2035 On 03/11/2022 Bond Future	11.14	Call			15.38000	0.01538	4,600	12.70		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			4,156.37000	4.15637	4,299,100	12.70		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			16.69000	0.01669	5,100	12.71		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			4,098.75000	4.09875	4,240,670	12.71		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			4,313.84000	4.31384	4,147,060	15.22		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			49.20000	0.04920	41,420	13.07		0.00	0	3;
R2035 On 02/02/2023 Bond Future	9.89	Put			12,838.48000	12.83848	12,988,770	13.07		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			278.61000	0.27861	248,250	13.10		0.00	0	3;
R2035 On 02/02/2023 Bond Future	10.64	Put			8,289.75000	8.28975	8,417,460	13.10		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			39.72000	0.03972	33,210	13.06		0.00	0	5;
R2035 On 02/02/2023 Bond Future	9.81	Put			13,359.88000	13.35988	13,511,440	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			44.24000	0.04424	37,120	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			13,098.44000	13.09844	13,249,390	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			446.02000	0.44602	403,520	13.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			7,061.06000	7.06106	7,176,630	13.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			134.49000	0.13449	117,040	13.08		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.30	Put			10,268.01000	10.26801	10,408,630	13.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			256.92000	0.25692	228,330	13.09		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			8,514.09000	8.51409	8,643,570	13.09		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			645.48000	0.64548	590,940	13.43		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			6,130.66000	6.13066	6,234,190	13.43		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.66	Call			289.91000	0.28991	258,650	13.10		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			8,178.40000	8.17840	8,305,210	13.10		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.86	Call			437.00000	0.43700	395,100	13.22		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			7,112.09000	7.11209	7,228,260	13.22		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Call			6,808.12000	6.80812	6,650,810	16.58		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			806.06000	0.80606	806,820	16.58		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.88	Call			455.27000	0.45527	412,160	13.24		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			7,010.32000	7.01032	7,125,280	13.24		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			633.61000	0.63361	579,730	13.42		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.05	Put			6,177.74000	6.17774	6,281,930	13.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			2,374.36000	2.37436	2,260,690	14.62		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 02/02/2023 Bond Future	11.94	Put			2,890.17000	2.89017	2,934,570	14.62		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			2,484.59000	2.48459	2,368,610	14.68		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			2,784.41000	2.78441	2,826,500	14.68		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.42	Put			10,562.48000	10.56248	10,689,790	13.78		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			673.52000	0.67352	632,360	13.79		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			9,593.82000	9.59382	9,714,760	13.79		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			6,744.15000	6.74415	6,839,600	13.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,400.81000	1.40081	1,333,680	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			6,702.77000	6.70277	6,797,740	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			234.33000	0.23433	215,630	13.78		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			13,906.05000	13.90605	14,049,450	13.78		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			533.17000	0.53317	498,380	13.78		0.00	0	48
R2035 On 04/05/2023 Bond Future	12.46	Put			2,932.72000	2.93272	2,972,580	15.46		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			6,822.78000	6.82278	6,680,530	16.46		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			1,776.21000	1.77621	1,796,060	16.46		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			1,336.56000	1.33656	1,271,360	13.94		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			6,869.34000	6.86934	6,966,240	13.94		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			1,384.57000	1.38457	1,317,920	13.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,417.17000	1.41717	1,349,560	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			6,661.56000	6.66156	6,756,050	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			4,418.16000	4.41816	4,295,920	15.46		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			3,214.97000	3.21497	3,119,200	13.55		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			4,913.90000	4.91390	4,983,840	13.55		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			3,239.65000	3.23965	3,143,490	13.56		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			4,885.55000	4.88555	4,955,100	13.56		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			3,190.09000	3.19009	3,094,700	13.54		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			4,942.10000	4.94210	5,012,420	13.54		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			7,160.31000	7.16031	7,268,320	11.04		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			1,580.69000	1.58069	1,519,130	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			7,120.44000	7.12044	7,228,050	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			1,596.71000	1.59671	1,534,750	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			7,080.99000	7.08099	7,188,200	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,565.05000	1.56505	1,503,890	11.04		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										42,540,250.74	507	200,98
R2037 On 03/11/2022 Bond Future			12.02924	78.50713	12.01618	78.57913		14.52		0.00	0	24,98
R2037 On 02/02/2023 Bond Future			12.18668	75.69531	12.17279	75.77026		16.16		30,505,209.93	403	121,78
R2037 On 04/05/2023 Bond Future			12.32543	77.24056	12.31084	77.31782		15.88		0.00	0	
R2037 On 03/08/2023 Bond Future			12.47047	74.57570	12.45524	74.65475		15.41		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr	
R2037	On	02/11/2023	Bond Future			12.61143	76.11735	12.59559	76.19807		12.79	0.00	0	
Total R2037 Future											30,505,209.93	403	146,73	
R2037	On	03/11/2022	Bond Future	11.30	Call			19.56000	0.01956	7,130	13.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			4,128.50000	4.12850	4,188,070	13.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			21.19000	0.02119	7,890	13.77	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			4,070.52000	4.07052	4,129,220	13.77	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			22.95000	0.02295	8,710	13.79	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			4,012.74000	4.01274	4,070,500	13.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			470.81000	0.47081	438,900	14.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			7,035.95000	7.03595	7,078,990	14.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			480.44000	0.48044	448,120	14.82	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,984.54000	6.98454	7,027,170	14.82	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			490.22000	0.49022	457,470	14.83	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,933.35000	6.93335	6,975,550	14.83	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			541.15000	0.54115	506,290	14.89	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put			6,680.41000	6.68041	6,720,500	14.89	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			2,101.41000	2.10141	2,030,490	16.11	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			3,208.30000	3.20830	3,212,330	16.11	0.00	0	6
R2037	On	04/05/2023	Bond Future	11.03	Put			8,263.01000	8.26301	8,304,670	14.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			7,039.46000	7.03946	7,073,440	15.04	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,401.61000	1.40161	1,358,050	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,996.60000	6.99660	7,030,300	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,418.02000	1.41802	1,374,170	15.06	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,954.11000	6.95411	6,987,520	15.06	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			992.96000	0.99296	957,360	14.79	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Call			2,313.94000	2.31394	2,257,450	15.58	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put			5,207.46000	5.20746	5,228,230	15.58	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			8,399.39000	8.39939	8,315,340	18.43	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,408.32000	1.40832	1,401,530	18.43	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call			1,385.51000	1.38551	1,342,230	15.04	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			3,241.13000	3.24113	3,184,090	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			5,013.40000	5.01340	5,035,410	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			3,266.09000	3.26609	3,208,850	15.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,984.59000	4.98459	5,006,400	15.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			3,291.14000	3.29114	3,233,700	15.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,955.93000	4.95593	4,977,540	15.28	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			7,226.63000	7.22663	7,269,840	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			1,677.95000	1.67795	1,640,870	12.05	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			7,307.13000	7.30713	7,350,770	12.05	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	02/11/2023	Bond Future	11.56	Call			1,694.39000	1.69439	1,657,100	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			7,266.80000	7.26680	7,310,230	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			1,710.93000	1.71093	1,673,420	12.06	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												30,505,209.93	403	149,20
R2040	On	03/11/2022	Bond Future			12.06830	80.36505	12.05515	80.44283		15.27	0.00	0	13,00
R2040	On	02/02/2023	Bond Future			12.21964	77.33709	12.20568	77.41793		17.03	0.00	0	115,70
R2040	On	04/05/2023	Bond Future			12.35264	78.91597	12.33800	78.99923		16.75	0.00	0	
R2040	On	03/08/2023	Bond Future			12.49135	76.03528	12.47608	76.12047		16.41	0.00	0	
R2040	On	02/11/2023	Bond Future			12.62561	77.60711	12.60973	77.69415		14.21	0.00	0	
Total R2040 Future												0.00	0	128,70
R2040	On	03/11/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	14.90	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			13,078.73000	13.07873	13,156,510	14.90	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			0.01000	0.00001	0,000	14.26	0.00	0	1,40
R2040	On	03/11/2022	Bond Future	10.60	Put			9,426.53000	9.42653	9,504,300	14.26	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			0.03000	0.00003	0,000	14.13	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.30	Put			4,694.85000	4.69485	4,763,580	14.12	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			4,004.80000	4.00480	4,063,340	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			0.09000	0.00009	0,010	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			8,028.56000	8.02856	8,106,260	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			5.44000	0.00544	1,400	14.00	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.20	Put			5,339.85000	5.33985	5,413,590	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			13.42000	0.01342	4,370	14.12	0.00	0	1,40
R2040	On	03/11/2022	Bond Future	12.52	Put			165.95000	0.16595	114,470	16.27	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.39	Call			27.85000	0.02785	10,920	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			4,128.42000	4.12842	4,189,270	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			30.07000	0.03007	12,010	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			4,066.50000	4.06650	4,126,220	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			32.44000	0.03244	13,200	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put			8,723.17000	8.72317	8,800,920	14.13	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			61.69000	0.06169	29,370	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			3,460.98000	3.46098	3,506,440	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			772.10000	0.77210	625,740	15.27	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			1,099.65000	1.09965	1,031,070	15.27	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			2,842.10000	2.84210	2,712,840	16.27	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			74.02000	0.07402	65,460	15.53	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			13,381.88000	13.38188	13,454,160	15.53	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			79.86000	0.07986	70,780	15.53	0.00	0	30
R2040	On	02/02/2023	Bond Future	10.21	Put			13,165.45000	13.16545	13,237,210	15.53	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 Interr
R2040 On 02/02/2023 Bond Future	10.93	Call			391.93000	0.39193	362,860	15.56		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			8,384.12000	8.38412	8,435,890	15.56		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			414.93000	0.41493	384,730	15.56		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.96	Put			8,204.57000	8.20457	8,255,210	15.56		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			549.17000	0.54917	512,950	15.69		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			7,403.38000	7.40338	7,448,000	15.69		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			560.14000	0.56014	523,450	15.70		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			7,348.14000	7.34814	7,392,290	15.70		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			571.36000	0.57136	534,210	15.71		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			7,293.24000	7.29324	7,336,930	15.71		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			654.06000	0.65406	613,650	15.80		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			6,915.33000	6.91533	6,955,760	15.80		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			2,463.53000	2.46353	2,384,470	17.16		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			3,256.30000	3.25630	3,258,080	17.16		0.00	0	62
R2040 On 02/02/2023 Bond Future	12.24	Call			2,976.09000	2.97609	2,891,740	17.47		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			2,777.59000	2.77759	2,774,080	17.47		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			3,071.04000	3.07104	2,985,870	17.53		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			2,699.69000	2.69969	2,695,360	17.53		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			14,418.00000	14.41800	14,484,070	15.56		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			10,803.15000	10.80315	10,856,730	15.57		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			903.55000	0.90355	868,960	15.57		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			9,697.55000	9.69755	9,746,220	15.57		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			1,598.35000	1.59835	1,549,820	15.73		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			7,182.87000	7.18287	7,217,600	15.73		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			324.43000	0.32443	307,240	15.56		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			7,137.74000	7.13774	7,172,160	15.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			1,635.32000	1.63532	1,586,170	15.75		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			7,092.83000	7.09283	7,126,940	15.75		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			1,729.78000	1.72978	1,679,110	15.80		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			6,871.11000	6.87111	6,903,700	15.80		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			712.34000	0.71234	682,660	15.57		0.00	0	48
R2040 On 04/05/2023 Bond Future	12.78	Call			5,326.53000	5.32653	5,245,080	17.57		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,874.72000	2.87472	2,876,530	17.57		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			7,752.38000	7.75238	7,663,890	18.62		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,816.53000	1.81653	1,811,300	18.62		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			1,616.77000	1.61677	1,567,930	15.74		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			3,723.31000	3.72331	3,659,950	16.36		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			5,232.35000	5.23235	5,254,180	16.36		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			3,750.90000	3.75090	3,687,330	16.37		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			5,202.38000	5.20238	5,224,000	16.37		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040 On 03/08/2023 Bond Future	12.23	Call			3,778.30000	3.77830	3,714,540	16.38		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			5,172.28000	5.17228	5,193,710	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			7,942.91000	7.94291	7,987,050	13.46		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,029.25000	2.02925	1,986,800	13.44		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			8,029.20000	8.02920	8,073,790	13.44		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,047.68000	2.04768	2,005,010	13.45		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			7,985.82000	7.98582	8,030,190	13.45		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,066.50000	2.06650	2,023,600	13.46		0.00	0	
Total R2040 Option										0.00	0	11,15
Total For R2040										0.00	0	139,98
R2044 On 03/11/2022 Bond Future			12.04201	77.29232	12.02373	77.40195		16.09		0.00	0	44,23
R2044 On 02/02/2023 Bond Future			12.18464	74.33303	12.16537	74.44624		17.97		0.00	0	82,20
R2044 On 04/05/2023 Bond Future			12.30945	75.85066	12.28932	75.96689		17.68		0.00	0	
R2044 On 03/08/2023 Bond Future			12.43928	73.03193	12.41830	73.15085		17.46		0.00	0	
R2044 On 02/11/2023 Bond Future			12.56447	74.54173	12.54269	74.66311		15.84		0.00	0	
Total R2044 Future										0.00	0	126,44
R2044 On 03/11/2022 Bond Future	10.10	Call			0.00000	0.00000	0,000	15.36		0.00	0	
R2044 On 03/11/2022 Bond Future	10.10	Put			13,233.15000	13.23315	13,342,780	15.36		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			0.01000	0.00001	0,000	14.68		0.00	0	1,64
R2044 On 03/11/2022 Bond Future	10.60	Put			9,443.11000	9.44311	9,552,730	14.68		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			0.09000	0.00009	0,010	14.54		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			4,014.43000	4.01443	4,100,420	15.40		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			42.95000	0.04295	17,850	15.42		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,952.02000	3.95202	4,036,550	15.42		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Put			8,000.97000	8.00097	8,110,520	14.54		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			46.17000	0.04617	19,530	15.44		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,889.89000	3.88989	3,972,880	15.44		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			19.80000	0.01980	6,750	15.24		0.00	0	1,64
R2044 On 03/11/2022 Bond Future	11.30	Put			4,587.34000	4.58734	4,683,920	15.24		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			39.92000	0.03992	16,280	15.40		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			640.89000	0.64089	595,190	16.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			7,111.85000	7.11185	7,179,360	16.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			653.33000	0.65333	607,070	16.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			7,056.69000	7.05669	7,123,640	16.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			665.95000	0.66595	619,120	16.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			7,001.80000	7.00180	7,068,180	16.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			718.20000	0.71820	669,090	16.68		0.00	0	1,30
R2044 On 02/02/2023 Bond Future	11.20	Put			6,784.97000	6.78497	6,849,070	16.68		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Call			2,124.26000	2.12426	2,035,730	17.79		0.00	0	1,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	11.90	Put			3,713.47000	3.71347	3,738,150	17.79		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			2,401.52000	2.40152	2,308,190	17.97		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			3,385.19000	3.38519	3,405,070	17.97		0.00	0	4,00
R2044 On 04/05/2023 Bond Future	12.00	Put			4,868.52000	4.86852	4,901,880	17.68		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	11.41	Call			1,751.58000	1.75158	1,690,470	16.87		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			7,147.29000	7.14729	7,202,410	16.87		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			1,771.06000	1.77106	1,709,570	16.88		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			7,101.73000	7.10173	7,156,470	16.88		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			4,123.33000	4.12333	4,148,840	18.08		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.43	Call			1,790.87000	1.79087	1,728,990	16.89		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			7,056.59000	7.05659	7,110,940	16.89		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			2,504.58000	2.50458	2,430,540	17.30		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			5,737.86000	5.73786	5,780,050	17.30		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			3,163.06000	3.16306	3,080,190	17.68		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			3,895.39000	3.89539	3,804,670	18.08		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			3,841.99000	3.84199	3,761,630	17.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			5,274.70000	5.27470	5,313,260	17.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			3,786.24000	3.78624	3,706,440	17.33		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			5,336.41000	5.33641	5,375,530	17.33		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			3,814.07000	3.81407	3,733,990	17.34		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			5,305.47000	5.30547	5,344,310	17.34		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			8,258.52000	8.25852	8,322,120	15.19		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			2,424.11000	2.42411	2,366,030	15.19		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			8,215.17000	8.21517	8,278,470	15.19		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			2,383.91000	2.38391	2,326,410	15.18		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			8,302.06000	8.30206	8,365,940	15.18		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			2,403.96000	2.40396	2,346,180	15.19		0.00	0	
Total R2044 Option										0.00	0	19,60
Total For R2044										0.00	0	146,00
R2048 On 03/11/2022 Bond Future			11.97095	76.15029	11.95258	76.26296		16.64		0.00	0	84,60
R2048 On 02/02/2023 Bond Future			12.10637	77.58796	12.08702	77.70425		17.57	1,236,907,258.32		15,942	246,80
R2048 On 04/05/2023 Bond Future			12.22448	74.70845	12.20427	74.82785		18.31	0.00		0	10,90
R2048 On 03/08/2023 Bond Future			12.34792	76.21158	12.32688	76.33364		16.82	0.00		0	
R2048 On 02/11/2023 Bond Future			12.46872	73.36394	12.44687	73.48854		14.81	0.00		0	13,00
Total R2048 Future									1,236,907,258.32		15,942	355,40
R2048 On 03/11/2022 Bond Future	10.00	Call			0.00000	0.00000	0,000	16.04		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Put			13,937.36000	13.93736	14,050,030	16.04		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Call			0.02000	0.00002	0,000	15.19		0.00	0	80
R2048 On 03/11/2022 Bond Future	10.60	Put			9,203.57000	9.20357	9,316,220	15.19		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048 On 03/11/2022 Bond Future	10.70	Call			0.06000	0.00006	0,000	15.05	0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Put			8,456.70000	8.45670	8,569,310	15.05	0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			38.39000	0.03839	15,420	15.81	0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			4,110.54000	4.11054	4,200,240	15.81	0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			822.19000	0.82219	654,420	16.96	0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			1,146.36000	1.14636	1,091,260	16.96	0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			14.62000	0.01462	4,580	15.61	0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			4,903.53000	4.90353	5,006,160	15.61	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			32.96000	0.03296	12,730	15.77	0.00	0	8;
R2048 On 03/11/2022 Bond Future	11.30	Put			4,240.21000	4.24021	4,332,650	15.77	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			35.58000	0.03558	14,020	15.79	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			4,175.23000	4.17523	4,266,340	15.79	0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			656.22000	0.65622	609,360	16.16	0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			7,188.40000	7.18840	7,257,830	16.16	0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			682.35000	0.68235	634,320	16.19	0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			7,075.03000	7.07503	7,143,290	16.19	0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			1,821.68000	1.82168	1,738,090	17.04	0.00	0	2,5
R2048 On 02/02/2023 Bond Future	11.70	Put			4,217.90000	4.21790	4,250,600	17.04	0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			558.59000	0.55859	516,370	16.06	0.00	0	2,5
R2048 On 02/02/2023 Bond Future	11.00	Put			7,652.98000	7.65298	7,727,050	16.06	0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			630.78000	0.63078	585,100	16.14	0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			7,302.88000	7.30288	7,373,490	16.14	0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			643.41000	0.64341	597,150	16.15	0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			7,245.49000	7.24549	7,315,520	16.15	0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			158.66000	0.15866	141,460	16.03	0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			11,695.56000	11.69556	11,794,650	16.03	0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			1,771.19000	1.77119	1,708,790	17.38	0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			7,286.88000	7.28688	7,343,880	17.38	0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			1,791.29000	1.79129	1,728,500	17.39	0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			7,239.80000	7.23980	7,296,410	17.39	0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			1,811.54000	1.81154	1,748,340	17.41	0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			7,192.96000	7.19296	7,249,160	17.41	0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			3,850.24000	3.85024	3,768,440	16.62	0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			5,250.10000	5.25010	5,290,360	16.62	0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			3,879.14000	3.87914	3,797,050	16.63	0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			5,218.94000	5.21894	5,258,910	16.63	0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			3,908.13000	3.90813	3,825,750	16.64	0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			5,187.96000	5.18796	5,227,640	16.64	0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			2,003.15000	2.00315	1,949,110	14.07	0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			7,991.06000	7.99106	8,061,620	14.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Call		2.02268000	2.02268	1,968,320	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,944.90000	7.94490	8,015,140	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,042.32000	2.04232	1,987,640	14.09	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,898.94000	7.89894	7,968,860	14.09	0.00	0	
Total R2048 Option											0.00	0	6,83
Total For R2048											1,236,907,258.32	15,942	362,26
R209	On	03/11/2022	Bond Future			11.88259	63.35447	11.85934	63.46531	15.37	0.00	0	15,76
R209	On	02/02/2023	Bond Future			12.02898	64.51984	12.00458	64.63402	16.24	0.00	0	24,56
R209	On	04/05/2023	Bond Future			12.15454	62.68202	12.12910	62.79914	16.76	0.00	0	3,46
R209	On	03/08/2023	Bond Future			12.28045	63.97489	12.25402	64.09462	15.40	0.00	0	
R209	On	02/11/2023	Bond Future			12.41218	62.14514	12.38474	62.26737	13.28	0.00	0	
Total R209 Future											0.00	0	43,76
R209	On	03/11/2022	Bond Future	9.25	Call		0.00000	0.00000	0,000	15.14	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		14,421.22000	14.42122	14,532,060	15.14	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		0.00000	0.00000	0,000	15.14	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		12,851.71000	12.85171	12,962,550	15.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		0.00000	0.00000	0,000	14.81	0.00	0	3,26
R209	On	03/11/2022	Bond Future	10.00	Put		9,841.44000	9.84144	9,952,280	14.81	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.50	Call		160.50000	0.16050	93,940	14.90	0.00	0	1,16
R209	On	03/11/2022	Bond Future	11.50	Put		1,909.64000	1.90964	1,953,920	14.90	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		1,132.90000	1.13290	974,730	15.85	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		466.55000	0.46655	419,220	15.85	0.00	0	3,26
R209	On	03/11/2022	Bond Future	11.01	Call		4.45000	0.00445	1,030	14.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		4,251.79000	4.25179	4,359,210	14.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		4.89000	0.00489	1,160	14.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		4,199.90000	4.19990	4,307,010	14.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		5.37000	0.00537	1,310	14.19	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		4,148.10000	4.14810	4,254,880	14.19	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		0.02000	0.00002	0,000	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		6,994.10000	6.99410	7,104,920	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		1.47000	0.00147	0,250	14.03	0.00	0	1,16
R209	On	03/11/2022	Bond Future	10.90	Put		4,828.28000	4.82828	4,937,900	14.03	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		4.05000	0.00405	0,910	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		4,303.78000	4.30378	4,411,480	14.16	0.00	0	5,00
R209	On	02/02/2023	Bond Future	10.79	Call		346.48000	0.34648	315,210	14.89	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		6,424.69000	6.42469	6,507,600	14.89	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		353.90000	0.35390	322,170	14.90	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		6,378.75000	6.37875	6,461,200	14.90	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		339.17000	0.33917	308,360	14.88	0.00	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
R209	On	02/02/2023	Bond Future	10.78	Put		6,470.81000	6.47081	6,554,180	14.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,136.79000	1.13679	1,086,970	15.69	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		6,096.35000	6.09635	6,163,650	15.69	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,073.62000	4.07362	3,978,770	17.53	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,396.65000	2.39665	2,418,920	17.53	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.00	Call		993.17000	0.99317	947,370	15.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		6,520.80000	6.52080	6,592,120	15.58	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,109.74000	1.10974	1,060,660	15.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		6,172.09000	6.17209	6,240,130	15.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,123.21000	1.12321	1,073,770	15.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		6,134.13000	6.13413	6,201,810	15.68	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		271.77000	0.27177	253,370	15.57	0.00	0	8,50
R209	On	04/05/2023	Bond Future	10.00	Put		11,282.65000	11.28265	11,381,370	15.57	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		2,829.30000	2.82930	2,756,280	15.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		4,277.13000	4.27713	4,323,840	15.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		2,851.16000	2.85116	2,777,860	15.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		4,252.16000	4.25216	4,298,590	15.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		2,807.51000	2.80751	2,734,770	15.32	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		4,302.23000	4.30223	4,349,220	15.32	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,393.90000	1.39390	1,347,120	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		6,312.27000	6.31227	6,387,720	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,408.10000	1.40810	1,361,030	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		6,276.85000	6.27685	6,352,010	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,380.00000	1.38000	1,333,520	12.52	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		6,348.04000	6.34804	6,423,790	12.52	0.00	0	
Total R209 Option											0.00	0	53,77
Total For R209											0.00	0	97,54
R210	On	03/11/2022	Bond Future			222.33382	222.33382	222.24318	222.24318		0.00	0	10
R210	On	02/02/2023	Bond Future			226.47880	226.47880	226.39111	226.39111		0.00	0	31
R210	On	04/05/2023	Bond Future			228.06053	228.06053	227.97239	227.97239		0.00	0	
R210	On	03/08/2023	Bond Future			232.81282	232.81282	232.72355	232.72355		0.00	0	
R210	On	02/11/2023	Bond Future			234.49294	234.49294	234.39949	234.39949		0.00	0	
Total R210 Future											0.00	0	47
Total For R210											0.00	0	47
R213	On	03/11/2022	Bond Future			11.42764	77.95411	11.41484	78.01101	11.28	0.00	0	33,00
R213	On	02/02/2023	Bond Future			11.60569	79.38806	11.59192	79.44760	11.93	0.00	0	31,80
R213	On	04/05/2023	Bond Future			11.75065	77.45246	11.73608	77.51392	12.01	0.00	0	
R213	On	03/08/2023	Bond Future			11.90106	79.04950	11.88574	79.11246	10.97	0.00	0	
R213	On	02/11/2023	Bond Future			12.06636	77.12935	12.05028	77.19367	9.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R213 Future												0.00	0	64,84	
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	11.01		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			11,085.61000	11.08561	11,142,510	11.01		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	11.01		0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			10,769.34000	10.76934	10,826,240	11.01		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.00000	0.00000	0,000	8.37		0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			4,833.15000	4.83315	4,890,050	7.19		0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			4,689.02000	4.68902	4,745,920	7.35		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.00000	0.00000	0,000	7.75		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			6,736.76000	6.73676	6,793,660	7.75		0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			0.00000	0.00000	0,000	6.81		0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			5,704.78000	5.70478	5,761,680	6.81		0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			0.00000	0.00000	0,000	7.19		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			7,433.91000	7.43391	7,490,810	8.37		0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			0.00000	0.00000	0,000	7.24		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			4,785.07000	4.78507	4,841,970	7.24		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			0.00000	0.00000	0,000	7.30		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			4,737.03000	4.73703	4,793,930	7.30		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			0.00000	0.00000	0,000	7.35		0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			30.39000	0.03039	26,460	11.81		0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			11,546.23000	11.54623	11,601,840	11.81		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			170.44000	0.17044	155,670	11.39		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			7,425.12000	7.42512	7,469,890	11.39		0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			243.44000	0.24344	224,480	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			6,533.78000	6.53378	6,574,360	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			247.67000	0.24767	228,490	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			6,490.16000	6.49016	6,530,520	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			252.04000	0.25204	232,630	11.27		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			6,446.72000	6.44672	6,486,850	11.27		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			318.20000	0.31820	295,500	11.30		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,941.89000	5.94189	5,978,730	11.30		0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			370.69000	0.37069	345,610	11.34		0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			5,616.50000	5.61650	5,650,960	11.34		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			3,701.77000	3.70177	3,632,200	13.09		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			1,128.41000	1.12841	1,118,380	13.09		0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put			5,422.01000	5.42201	5,450,670	11.46		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,032.75000	1.03275	999,730	11.47		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			5,388.63000	5.38863	5,417,070	11.47		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,044.59000	1.04459	1,011,360	11.47		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	04/05/2023	Bond Future	10.75	Put			5.355.18000	5.35518	5,383,410	11.47	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,020.82000	1.02082	988,020	11.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			2,514.53000	2.51453	2,469,860	10.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			3,659.23000	3.65923	3,677,520	10.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			2,534.47000	2.53447	2,489,640	10.86	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			3,637.27000	3.63727	3,655,400	10.86	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			2,554.48000	2.55448	2,509,490	10.87	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			3,615.42000	3.61542	3,633,390	10.87	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			5,131.71000	5.13171	5,166,310	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			1,305.94000	1.30594	1,276,570	8.84	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			5,190.36000	5.19036	5,225,310	8.84	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			1,319.18000	1.31918	1,289,630	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			5,160.98000	5.16098	5,195,750	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			1,332.50000	1.33250	1,302,780	8.85	0.00	0	
Total R213 Option												0.00	0	5,28
Total For R213												0.00	0	70,12
R214	On	03/11/2022	Bond Future			11.95649	61.02435	11.93818	61.11503		16.68	0.00	0	15,3
R214	On	02/02/2023	Bond Future			12.09633	62.14690	12.07707	62.24053		17.63	0.00	0	71,0
R214	On	04/05/2023	Bond Future			12.21004	60.11391	12.18998	60.21001		18.32	0.00	0	
R214	On	03/08/2023	Bond Future			12.32550	61.35361	12.30467	61.45191		17.04	0.00	0	
R214	On	02/11/2023	Bond Future			12.44802	59.32167	12.42643	59.42200		15.82	0.00	0	
Total R214 Future												0.00	0	86,3
R214	On	03/11/2022	Bond Future	11.34	Call			39.30000	0.03930	16,780	15.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			3,125.70000	3.12570	3,193,860	15.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			42.23000	0.04223	18,350	15.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,075.00000	3.07500	3,141,800	15.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			45.33000	0.04533	20,050	15.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,024.53000	3.02453	3,089,930	15.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			527.71000	0.52771	490,000	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			5,767.34000	5.76734	5,823,260	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			538.05000	0.53805	499,870	16.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			5,722.16000	5.72216	5,777,610	16.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			548.53000	0.54853	509,890	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			5,677.18000	5.67718	5,732,170	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			559.16000	0.55916	520,040	16.24	0.00	0	1,6
R214	On	02/02/2023	Bond Future	11.10	Put			5,632.43000	5.63243	5,686,940	16.24	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			1,691.18000	1.69118	1,619,250	17.27	0.00	0	1,6
R214	On	02/02/2023	Bond Future	11.80	Put			3,064.37000	3.06437	3,086,070	17.27	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			5,697.05000	5.69705	5,741,580	17.42	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R214	On	04/05/2023	Bond Future	11.37	Call		1,510.77000	1.51077	1,458,880	17.43		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,660.21000	5.66021	5,704,420	17.43		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,527.43000	1.52743	1,475,220	17.44		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		5,623.55000	5.62355	5,667,440	17.44		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,494.22000	1.49422	1,442,650	17.42		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,307.42000	3.30742	3,239,630	16.90		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		4,093.74000	4.09374	4,124,250	16.90		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,331.35000	3.33135	3,263,330	16.91		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		4,069.44000	4.06944	4,099,720	16.91		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,355.34000	3.35534	3,287,100	16.93		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		4,045.27000	4.04527	4,075,330	16.93		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		6,601.43000	6.60143	6,655,080	15.08		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		1,837.51000	1.83751	1,791,320	15.07		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,674.09000	6.67409	6,728,230	15.07		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		1,853.76000	1.85376	1,807,320	15.08		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,637.69000	6.63769	6,691,580	15.08		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		1,870.09000	1.87009	1,823,410	15.08		0.00	0	
Total R214 Option												0.00	0	3,20
Total For R214												0.00	0	89,55
Total for Bond												2,692,842,359.40	29,498	1,931,54
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			799.91000	799.91000	800.64000	800.64000				15,998,200.00	2	4
GOVI On 02/02/2023 GOVI			814.59000	814.59000	815.38400	815.38400				0.00	0	8
GOVI On 04/05/2023 GOVI			831.16200	831.16200	831.99500	831.99500				0.00	0	
GOVI On 03/08/2023 GOVI			848.28300	848.28300	849.14000	849.14000				0.00	0	
GOVI On 02/11/2023 GOVI			865.80800	865.80800	866.68400	866.68400				0.00	0	
Total GOVI Future										15,998,200.00	2	86
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			197,700.00000	19.77000	205,000,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			197,800.00000	19.78000	205,100,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			197,900.00000	19.79000	205,200,000			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			354,560.00000	35.45600	362,500,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			354,360.00000	35.43600	362,300,000			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			354,460.00000	35.44600	362,400,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			208,750.00000	20.87500	217,080,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.88	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		208,850.00000	20.88500	217,180,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		208,650.00000	20.86500	216,980,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		119,200.00000	11.92000	110,630,000		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		119,100.00000	11.91000	110,530,000		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		119,300.00000	11.93000	110,730,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		191,160.00000	19.11600	199,920,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		191,260.00000	19.12600	200,020,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		191,360.00000	19.13600	200,120,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											15,998,200.00	2	86
Total for GOVI											15,998,200.00	2	86
AL37	On	03/11/2022	Index Future			820.94000	820.94000	821.14400	821.14400		0.00	0	
AL37	On	02/02/2023	Index Future			836.00600	836.00600	836.26600	836.26600		0.00	0	
AL37	On	04/05/2023	Index Future			853.01400	853.01400	853.30200	853.30200		0.00	0	
AL37	On	03/08/2023	Index Future			870.58400	870.58400	870.88500	870.88500		0.00	0	
AL37	On	02/11/2023	Index Future			888.57000	888.57000	888.87900	888.87900		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/11/2022	Index Future			923.75100	923.75100	924.70900	924.70900		0.00	0	
AL7T	On	02/02/2023	Index Future			940.70500	940.70500	941.73800	941.73800		0.00	0	
AL7T	On	04/05/2023	Index Future			959.84200	959.84200	960.92300	960.92300		0.00	0	
AL7T	On	03/08/2023	Index Future			979.61300	979.61300	980.72400	980.72400		0.00	0	
AL7T	On	02/11/2023	Index Future			999.85200	999.85200	1,000.98700	1,000.98700		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/11/2022	Index Future			811.55000	811.55000	812.28500	812.28500		146,079,000.00	18	10
ALBI	On	02/02/2023	Index Future			826.44400	826.44400	827.24300	827.24300		148,759,920.00	18	
ALBI	On	04/05/2023	Index Future			843.25700	843.25700	844.09600	844.09600		0.00	0	
ALBI	On	03/08/2023	Index Future			860.62700	860.62700	861.49000	861.49000		0.00	0	
ALBI	On	02/11/2023	Index Future			878.40700	878.40700	879.28900	879.28900		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										294,838,920.00	36	12
Total For ALBI										294,838,920.00	36	12
IGOV On 03/11/2022 Index Future			310.56100	310.56100	310.14300	310.14300				0.00	0	.
IGOV On 02/02/2023 Index Future			316.33800	316.33800	315.93100	315.93100				0.00	0	68
IGOV On 04/05/2023 Index Future			322.84900	322.84900	322.44300	322.44300				0.00	0	.
IGOV On 03/08/2023 Index Future			329.57300	329.57300	329.16100	329.16100				0.00	0	
IGOV On 02/11/2023 Index Future			336.45400	336.45400	336.03400	336.03400				0.00	0	
Total IGOV Future										0.00	0	71
Total For IGOV										0.00	0	71
Total for Index										294,838,920.00	36	84
JIBAR F On 16/11/2022 Jibar Future			6.59500	93.40500	6.59500	93.40500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			7.32500	92.67500	7.32500	92.67500				0.00	0	6
JIBAR F On 18/01/2023 Jibar Future			7.41000	92.59000	7.41000	92.59000				0.00	0	
JIBAR F On 15/02/2023 Jibar Future			7.85000	92.15000	7.85000	92.15000				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.92500	92.07500	7.92500	92.07500				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			8.15000	91.85000	8.15000	91.85000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			8.34000	91.66000	8.34000	91.66000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.46500	91.53500	8.46500	91.53500				0.00	0	.
JIBAR F On 20/12/2023 Jibar Future			8.52500	91.47500	8.52500	91.47500				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			8.60000	91.40000	8.60000	91.40000				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			8.51000	91.49000	8.51000	91.49000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			8.57500	91.42500	8.56500	91.43500				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 :										3,003,679,479.40	29,536	1,933,66
ABCPI3 On 07/12/2023 Spot Bond			3.99800	330.30525	3.99800	330.10802				2,398,800,000,000.00	600,000,000	300,000,00
Total ABCPI3 SPOT										2,398,800,000,000.00	600,000,000	300,000,00
Total For ABCPI3										2,398,800,000,000.00	600,000,000	300,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.78499				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.65900				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.42500	100.79281	10.42500	100.76484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.59000	86.14104	12.59000	86.11230				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.14245				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.72226				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.57636				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.39958				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.36994				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.51053				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.22664				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.43638				0.00	800,000,000	400,000,000
Total ABFN26 SPOT										0.00	800,000,000	400,000,000
Total For ABFN26										0.00	800,000,000	400,000,000
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.47657				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.69768				0.00	400,000,000	200,000,000
Total ABFN29 SPOT										0.00	400,000,000	200,000,000
Total For ABFN29										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.96134				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.72018				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.93874				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	102.05717				0.00	0	1,000,000,00
Total ABFN35 SPOT										0.00	0	1,000,000,00
Total For ABFN35										0.00	0	1,000,000,00
ABFN3 On 07/02/2026 Spot Bond					0.00000	102.12758				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.69608				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.85376				0.00	40,000,000,000	10,000,000,00
Total ABFN40 SPOT										0.00	40,000,000,000	10,000,000,00
Total For ABFN40										0.00	40,000,000,000	10,000,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.74144				0.00	360,000,000	180,000,00
Total ABFN41 SPOT										0.00	360,000,000	180,000,00
Total For ABFN41										0.00	360,000,000	180,000,00
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.37899				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.25519				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.25842				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.65693				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.16424				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.11934				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.48102				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.38292				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.45002				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.42843				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.33633				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.37161				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.40108				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.73532				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.74741				0.00	4,070,000,000	4,070,000,000
Total ABGN02 SPOT										0.00	4,070,000,000	4,070,000,000
Total For ABGN02										0.00	4,070,000,000	4,070,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.64512				0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN03 SPOT										0.00	0	50,000,00
Total For ABGN03										0.00	0	50,000,00
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.63119				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.91659				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.12317				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.65181				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.68067				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.82000	7.82000	7.82000	155.87363			5,161,200,000.00	660,000,000	330,000,00	
Total ABKI04 SPOT									5,161,200,000.00	660,000,000	330,000,00	
Total For ABKI04									5,161,200,000.00	660,000,000	330,000,00	
ABKI04 On 13/03/2024 Spot Bond			100.00000	51.97112	100.00000	51.82947			0.00	0		
Total ABKI04/I2025 SPOT									0.00	0		
Total For ABKI04/I2025									0.00	0		
ABN61 On 31/01/2025 Spot Bond			3.55000	3.55000	3.55000	163.93013			0.00	0		
Total ABN61 SPOT									0.00	0		
Total For ABN61									0.00	0		
ABN62 On 31/03/2028 Spot Bond			4.30000	4.30000	4.30000	213.39362			0.00	0		
Total ABN62 SPOT									0.00	0		
Total For ABN62									0.00	0		
ABN63 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	230.74885			0.00	0		
Total ABN63 SPOT									0.00	0		
Total For ABN63									0.00	0		
ABN67 On 28/02/2023 Spot Bond			8.83000	8.83000	8.83000	100.82605			0.00	0		
Total ABN67 SPOT									0.00	0		
Total For ABN67									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.34000	9.34000	9.34000	107.53667				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.36000	104.56622	7.36000	104.54521				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.58500	106.85830	9.58500	106.83111				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.75000	108.33401	9.75000	108.30599				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.80000	102.59666	7.80000	102.57497				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.91500	97.58317	9.91500	97.55709				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.69991	100.00000	13.66925				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.70000	331.34287	3.70000	331.14765				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.21500	12.21500	12.21500	101.24137				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.77102				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.75155				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.76658				0.00	0	
Total ACL201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.76658				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	203.82237				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	207.29900				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.71878				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.16978				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.25951				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.46990				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.22758				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.44790				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.99030				0.00	1,000,000,000	500,000,000
Total AGL03 SPOT										0.00	1,000,000,000	500,000,000
Total For AGL03										0.00	1,000,000,000	500,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.79813				0.00	2,000,000,000	1,000,000,000
Total AGLG01 SPOT										0.00	2,000,000,000	1,000,000,000
Total For AGLG01										0.00	2,000,000,000	1,000,000,000
AGRIA On 28/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.07178				0.00	104,000,000	638,100,00
Total AGT01 SPOT										0.00	104,000,000	638,100,00
Total For AGT01										0.00	104,000,000	638,100,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.50022				0.00	114,000,000	40,600,00
Total AGT02 SPOT										0.00	114,000,000	40,600,00
Total For AGT02										0.00	114,000,000	40,600,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.55429				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.66242				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.17577				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.17988				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.64000	96.23737	9.64000	96.21275				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.18629				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.20762				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.23421				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.16452				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.28193				0.00	0	35,000,00
Total AHF5A2 SPOT										0.00	0	35,000,00
Total For AHF5A2										0.00	0	35,000,00
AHF5A: On 21/08/2023 Spot Bond			9.35500	102.15998	9.35500	102.13462				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.41619				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.33509				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.40596				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.20972				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.78085				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.22180				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.33498				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.40582				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.90116				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.38671				0.00	0	
Total AHF7A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.46035				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.37039				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.34383				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.44123				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.40758				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.45798				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.95415				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.22000	101.59460	8.22000	101.57224				0.00	0	12,708,000,00
Total AIR02 SPOT										0.00	0	12,708,000,00
Total For AIR02										0.00	0	12,708,000,00
AIR04: On 29/05/2024 Spot Bond			10.07000	102.60127	10.07000	102.57388				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			13.46500	87.91706	13.46500	87.88593				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			6.48000	190.96721	6.48000	190.84056				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.71165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.04447				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.81577				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.92398				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.51002				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.69000	246.05239	5.69000	245.89437				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.30000	212.44346	6.30000	212.30359				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.17000	204.53083	5.17000	204.40215				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.70000	110.90599	5.70000	110.83483				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.83027				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.81539				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.67212				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27(On 15/08/2023 Spot Bond					0.00000	101.48783				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	101.35635				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	101.33155				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.87088				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.70507				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.71293				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.39867				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.27500	5.27500	5.27500	110.41248				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.83000	5.83000	5.83000	100.55093				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.81593				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.91031				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.62949				0.00	0	
Total ASN333 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN333									0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.23320			0.00	0	
Total ASN335 SPOT									0.00	0	
Total For ASN335									0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.81000	109.46887	5.81000	109.39831			0.00	0	
Total ASN337 SPOT									0.00	0	
Total For ASN337									0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.72262			0.00	0	
Total ASN341 SPOT									0.00	0	
Total For ASN341									0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.29040			0.00	0	2,900,00
Total ASN346 SPOT									0.00	0	2,900,00
Total For ASN346									0.00	0	2,900,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.84902			0.00	0	
Total ASN351 SPOT									0.00	0	
Total For ASN351									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.69824			0.00	0	
Total ASN354 SPOT									0.00	0	
Total For ASN354									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.69824			0.00	0	
Total ASN358 SPOT									0.00	0	
Total For ASN358									0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.15275			0.00	0	
Total ASN365 SPOT									0.00	0	
Total For ASN365									0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.97528			0.00	0	
Total ASN369 SPOT									0.00	0	
Total For ASN369									0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.84175			0.00	0	
Total ASN373 SPOT									0.00	0	
Total For ASN373									0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.28662			0.00	0	
Total ASN374 SPOT									0.00	0	
Total For ASN374									0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.76054			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.79238				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.79238				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.90125				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.02036				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.24641				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.70809				0.00	900,000,000	300,000,000
Total ASN399 SPOT										0.00	900,000,000	300,000,000
Total For ASN399										0.00	900,000,000	300,000,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.68843				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.78591				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.98583				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.77919				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 22/06/2023 Spot Bond					0.00000	100.62719				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.64268				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.81820				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.06089				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.72890				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.19618				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.19739				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.81500	9.81500	9.81500	102.03603				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.68000	11.68000	11.68000	100.40004				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.89996				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.88826				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.34371				0.00	0	
Total ASN479 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.92903				0.00	1,000,000,000	500,000,000
Total ASN480 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN480										0.00	1,000,000,000	500,000,000
ASN48: On 25/08/2025 Spot Bond					0.00000	113.71500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.46500	11.46500	11.46500	99.93722				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.29532				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.73120				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.73120				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.70175				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			11.03500	96.48898	11.03500	96.46068				0.00	0	1,400,000
Total ASN508 SPOT										0.00	0	1,400,000
Total For ASN508										0.00	0	1,400,000
ASN50: On 21/12/2026 Spot Bond			10.21500	96.09271	10.21500	96.06656				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.76500	95.01775	10.76500	94.99053				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.76500	95.01775	10.76500	94.99053				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.34000	101.76863	9.34000	101.74339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.29000	102.23075	11.29000	102.20025				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.24000	102.21893	11.24000	102.18856				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.74000	102.20048	10.74000	102.17142				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.74000	102.20048	10.74000	102.17142				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.57548				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	99.89060				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	98.68164				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			11.37500	101.94819	11.37500	101.91754				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.46500	100.57900	11.46500	101.29855				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			11.32500	101.59914	11.32500	101.56874				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	101.18503				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 24/04/2025 Spot Bond					0.00000	100.04550				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.03156				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.73430				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.66902				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.83137				0.00	0	250,000,00
Total ASN580 SPOT										0.00	0	250,000,00
Total For ASN580										0.00	0	250,000,00
ASN58: On 14/11/2022 Spot Bond					0.00000	101.74265				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.36463				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.64000	102.02325	9.64000	101.99697				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.35530				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.20948				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.04022				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.04379				0.00	0	
Total ASN601 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.38879				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.96713				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.87368				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.74174				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.43141				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.71848				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.48078				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.94271				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.68721				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.39145				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.55254				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.77624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.84013				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	101.15220				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	99.76644				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.95422				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.36620				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.69120				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	101.20941				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	101.49664				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.60647				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.65564				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.80999				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.83916				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.39540				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	92.45119				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.68841				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.89161				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.87899				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.21891				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.87868				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.74186				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.74673				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.13487				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.66292				0.00	0	
Total ASN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.59762				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.58910				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.69819				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.04710				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.55991				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.90052				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.08293				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.88207				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.28584				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.69631				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.71751				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.72725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.35362				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.88648				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.88592				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.84339				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.46884	10.46884	10.46884	103.71772				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.04725				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.80000	10.80000	10.80000	101.68658				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.87505				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	99.88718				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	99.88708				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.02081				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	100.64265				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.52440				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.54386				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.34890				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.82175				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	85.05904				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.36445				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.42312				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.42225				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.31546				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.28167				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.28167				0.00	0	
Total ASN833 SPOT										0.00	0	

Contract 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 ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	99.87517				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.77508				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.02536				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.02468				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.02468				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.04522				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	93.54119				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.87771				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.87838				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.71761				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.73725				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.28592				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.17539				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	99.88830				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	95.34465				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	100.25372				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.93410				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.93410				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.80009				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN867 On 14/06/2027 Spot Bond					0.00000	100.81907				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	100.81907				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.67877				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.67588				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.84419				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.83446				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN881 On 02/05/2023 Spot Bond					0.00000	99.86656				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	100.98192				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN886 On 18/04/2029 Spot Bond					0.00000	100.19227				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.68646				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.86590				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN889 On 31/01/2024 Spot Bond			11.91500	104.95305	11.91500	102.35465				0.00	0	
Total ASN889 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.82473				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	99.89398				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.70777				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.14958				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.00883				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.94371				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.92191				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.84852				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.86325				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.87496				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.88847				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.75033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.68554				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.57789				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	100.41034				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.85266				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.40124				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	99.88220				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.24842				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.18995				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.15951				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.62125				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.12799				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW29 On 22/02/2023 Spot Bond					0.00000	101.62057				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.92500	98.61955	7.92500	98.59849				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.30189				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.02169				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.30635				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.61262				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.23031				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.26210				0.00	800,000,000	400,000,000
Total BAWGL2 SPOT										0.00	800,000,000	400,000,000
Total For BAWGL2										0.00	800,000,000	400,000,000
BAYA72 On 31/03/2026 Spot Bond			12.66500	12.66500	12.66500	99.53135				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.99390				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.86330				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.15279				0.00	0	
Total BAYA79 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.98622				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	100.98418				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	100.81782				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2023 Spot Bond					0.00000	100.81286				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	100.94780				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	103.30371				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8 On 30/06/2024 Spot Bond					0.00000	98.86094				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	100.93594				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.76658				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.78350				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.76606				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	101.65494				0.00	400,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA94 SPOT										0.00	400,000,000	200,000,000
Total For BAYA94										0.00	400,000,000	200,000,000
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.75925				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.90981				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.81898				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.81806				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.79399				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.90496				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.11299				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.92271				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/06/2023 Spot Bond					0.00000	101.32416				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.90534				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.89864				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB21 On 30/09/2023 Spot Bond					0.00000	100.90496				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	100.90534				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.77000	9.77000	9.77000	93.30102				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.70768				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.17144				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.97934				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.99288				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.75491				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.85720				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.88026				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.83669				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.89275				0.00	0	
Total BGL17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.58656				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.83024				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.26000	105.61904	8.26000	105.59580				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.20183				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.95967				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.32396				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.63866				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.65408				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.87927				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.35334				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.09900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	86.44900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	58.35800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	41.20800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1:On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2:On 10/11/2022 Spot Bond					0.00000	101.35415				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	100.57797				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	101.27452				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	101.28713				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	101.21817				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.54889				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2:On 12/10/2023 Spot Bond					0.00000	100.44743				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2:On 03/11/2022 Spot Bond					0.00000	99.83568				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.83137				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.38052				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	99.84535				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.63390				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.99377				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.75645				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.41945				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.26500	106.35360	9.26500	106.32729				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.56500	107.34229	9.56500	107.31490				0.00	0	500,000,00
Total CCT02 SPOT										0.00	0	500,000,00
Total For CCT02										0.00	0	500,000,00
CCT03 On 15/03/2025 Spot Bond			10.11500	103.43599	10.11500	103.40781				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.15500	11.15500	11.15500	99.21369				0.00	0	
Total CCT04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.76957				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.48520				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.57158				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.05627				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.05869				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.76790				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.09244	4.77000	101.44800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.27700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.71286				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.27500	102.69518	9.27500	102.66947				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	106.81587	8.70700	104.47100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	102.08605				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 20/03/2024 Spot Bond					0.00000	103.60785				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			11.75500	99.54123	11.75500	99.50983				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	110.94888	6.50000	102.58200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	102.03900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 14/11/2022 Spot Bond					0.00000	101.53885				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.52902				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			6.25000	154.74633	6.25000	154.64478				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.36000	147.94488	8.36000	147.83962				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond					0.00000	101.59828				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 04/09/2024 Spot Bond			8.92000	103.37719	8.92000	103.35227				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN497 On 04/09/2024 Spot Bond					0.00000	102.45700				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.37680				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.00905				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.84245				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.78950				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.83093				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond			10.43000	98.11773	10.43000	99.88583				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.36087				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.86478				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.15732				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.85638				0.00	0	
Total CLN524 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.27006				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.12083				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.09237				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.37717				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.86478				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.76177				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.19294				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.99500	101.32197	10.99500	101.29251				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.75966				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.02179				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.23766				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	146.09300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.38145				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.46500	100.42314	10.46500	100.39531				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.51500	99.83170	10.51500	99.80345				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.60500	103.49547	10.60500	103.46642				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.65500	10.65500	10.65500	305.50400				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.56827				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.54846				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.31652				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.25571				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	139.83000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	101.62686				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.96500	102.58303	10.96500	102.56117				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.46500	103.85008	10.46500	103.82131				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	101.91413				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	101.36649				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	101.57194				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	101.03996				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	101.55426				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57(On 12/11/2025 Spot Bond			10.69500	102.72902	10.69500	102.69994				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	101.60987				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	101.56048				0.00	0	
Total CLN574 SPOT										0.00	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 CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.80896				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.82008				0.00	1,000,000,000	500,000,000
Total CLN577 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN577										0.00	1,000,000,000	500,000,000
CLN57: On 18/04/2026 Spot Bond					0.00000	100.18734				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.56185				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	101.60658				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	100.90105				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.18918				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	101.38708				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.13504				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	104.36816				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.72716				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	102.74682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.58548				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.67000	154.27625	4.67000	123.87552				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.62481				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.78318				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.29938				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.93500	9.93500	9.93500	102.41932				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.54014				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.81701				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.72716				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.72716				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.45500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			9.52000	9.52000	9.52000	100.68330				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.60559				0.00	400,000,000	200,000,000
Total CLN604 SPOT										0.00	400,000,000	200,000,000
Total For CLN604										0.00	400,000,000	200,000,000
CLN605 On 12/08/2024 Spot Bond					0.00000	100.72207				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.91057				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.21597				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.32420				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			10.09500	99.55073	10.09500	99.52394				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	100.04283				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.03949				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.97623				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN614 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.33292				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	92.71200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.29986				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.85525				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.14546				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.95785				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	99.95913				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.48000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.02205				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.57000	102.58517	7.57000	102.56429				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.55778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.37489				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			13.47500	58.68022	13.47500	77.55695				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.26483				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			11.16500	97.82469	11.16500	97.79581				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.55222				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.27777				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.44515				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.60806				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.02709				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.28177				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.54666				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 19/02/2023 Spot Bond					0.00000	101.68097				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.65779				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.19865				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.28708				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.71607				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.05821				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.71707				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.66698				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	101.13709				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.54666				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.30561				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.54666				0.00	0	360,000,00
Total CLN652 SPOT										0.00	0	360,000,00

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 CLN652										0.00	0	360,000,00
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	95.49500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.83468				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.72200				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.18932				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.50200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	97.19300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	114.36400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	140.08300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.31927				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.60212				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.79109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.60129				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.02420				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.22204				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.67631				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.10648	158.59479	5.10648	128.80507				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.10648	158.59479	5.10648	128.80591				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.70408				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.77813				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.69953				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.19858				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.59844				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	100.91631				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.67505				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.69024				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.76057				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.79422				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.79398				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.08545				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.70874				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.71395				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.83035				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.02425				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.51759				0.00	0	
Total CLN698 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.95109				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.03800				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.44030				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.40976				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.89520				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.58449				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.81515				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.48072				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.70032				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	82.99797				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.24002				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.76265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.39489				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.70411				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.70411				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.70411				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.04031				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.77511				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.04104				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.36230				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.99755				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.06998				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.65770				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	100.65770				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.65770				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.66717				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.66717				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.66717				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.55952				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.59363				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.22962				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.71371				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.78707				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.36207				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.08850				0.00	0	
Total CLN737 SPOT										0.00	0	

Contract 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 CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.34376				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	105.02000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.07577				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.52814				0.00	0	3,390,000,00
Total CLN741 SPOT										0.00	0	3,390,000,00
Total For CLN741										0.00	0	3,390,000,00
CLN741 On 31/03/2032 Spot Bond					0.00000	100.71844				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.76359				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.96300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.12136				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.33513				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.71389				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	99.87639				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	100.83487				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.51224				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.73271				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	100.15365				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.75778				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.72819				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76 On 22/04/2026 Spot Bond					0.00000	100.03465				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.57958				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	99.98369				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.78211				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.73271				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.82651				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	105.41077				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	95.14696				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.44758				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.90233				0.00	0	
Total CLN772 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.28490				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	99.87297				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			7.65000	7.65000	7.65000	118.38756				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.20982				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	101.42275				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	99.88922				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.88854				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	101.93583				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.87567				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.88515				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.88366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.67876				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.63791				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.67876				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.55370				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.38637				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	99.87584				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.67100				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.87584				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.87633				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.87584				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.67882				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	99.87584				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	99.87600				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	99.87485				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.87485				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.29345				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.32714				0.00	0	5,000,000.00
Total CLN802 SPOT										0.00	0	5,000,000.00
Total For CLN802										0.00	0	5,000,000.00
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	99.88813				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.16160				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	99.87432				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.30121				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	99.88379				0.00	0	
Total CLN808 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.66162				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.77000	93.32548	9.77000	93.30102				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.66623				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.03870				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 31/01/2025 Spot Bond					0.00000	99.87584				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	99.87607				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	99.87432				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	99.88924				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	99.87584				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	99.87607				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.67883				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	99.87607				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	99.87607				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	99.87573				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	99.87607				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.23631				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	99.87584				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	100.02958				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.02248				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	99.87573				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			10.18500	10.18500	10.18500	97.14782				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN834 On 31/08/2025 Spot Bond					0.00000	101.28577				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.28592				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.28593				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.28584				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.67883				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.71079				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.64194				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.39600				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.85400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.39600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.95610				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.81159				0.00	0	
Total CLN845 SPOT										0.00	0	

Contract 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 CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.81076				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.67883				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.67883				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.67846				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	99.86737				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.85586				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.71761				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.75853				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.81986				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.83932				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.87545				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	103.33670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	84.03335				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	99.87607				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.76632				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.70786				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.93791				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	102.23570				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	94.97700				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	97.65100				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	99.86170				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	86.89988				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	99.89210				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87(On 31/07/2027 Spot Bond					0.00000	99.89061				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	99.89129				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	83.41048				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87(On 31/08/2025 Spot Bond					0.00000	101.28577				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87(On 20/06/2027 Spot Bond					0.00000	100.73223				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	99.84516				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	99.84516				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87(On 24/04/2023 Spot Bond					0.00000	100.03860				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87(On 31/01/2030 Spot Bond					0.00000	99.89223				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87(On 02/04/2026 Spot Bond					0.00000	100.54014				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	100.53703				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88(On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.05855				0.00	0	1,600,000.00
Total CLN881 SPOT										0.00	0	1,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN881										0.00	0	1,600,000,00
CLN88: On 31/01/2030 Spot Bond					0.00000	99.89263				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.81920				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.60689				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.60689				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.42733				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.57692				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88: On 15/09/2027 Spot Bond			5.87500	5.87500	5.87500	120.32994				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN88: On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN89: On 20/12/2027 Spot Bond					0.00000	100.71768				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89: On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN89: On 20/12/2027 Spot Bond					0.00000	100.65517				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89: On 31/07/2025 Spot Bond					0.00000	99.87607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.56532				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.58589				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.52777				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.44921				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000.00
Total CLN899 SPOT										0.00	0	6,000,000.00
Total For CLN899										0.00	0	6,000,000.00
CLN899 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		550,000,000,000.00		5,500,000,000	5,500,000,000	
Total CLN900 SPOT								50,000,000,000,000.00		5,500,000,000	5,500,000,000	
Total For CLN900								50,000,000,000,000.00		5,500,000,000	5,500,000,000	
CLN900 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		610,000,000,000,000.00		6,100,000,000	6,500,000,000	
Total CLN901 SPOT								10,000,000,000,000.00		6,100,000,000	6,500,000,000	
Total For CLN901								10,000,000,000,000.00		6,100,000,000	6,500,000,000	
CLN901 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.89000	106.10837	9.89000	106.08038				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.73500	103.12710	11.73500	103.09498				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			10.98000	102.71259	10.98000	102.68260				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.35500	100.48576	9.35500	100.46102				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.52500	88.14193	13.52500	88.11025				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.11500	93.11647	12.11500	93.08655				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.02360				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.26591				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.38621				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.86500	10.86500	10.86500	103.74072				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.18587				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.54738				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.76073				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.29948				0.00	0	
Total DSY07 SPOT										0.00	0	

Contract 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 DSY07									0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.65982			0.00	600,000,000	300,000,000
Total DTF001 SPOT									0.00	600,000,000	300,000,000
Total For DTF001									0.00	600,000,000	300,000,000
DTF002 On 28/06/2025 Spot Bond					0.00000	100.58819			0.00	0	
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.69635			0.00	0	
Total DTF003 SPOT									0.00	0	
Total For DTF003									0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.71447			0.00	0	
Total DTF004 SPOT									0.00	0	
Total For DTF004									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.87000	102.28725	7.87000	102.26578			0.00	0	
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	78.53483	100.00000	78.37424			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	78.53483	100.00000	78.37424			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.44000	102.11831	9.44000	102.09271			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	101.81625	9.69000	101.79007			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.81625	9.69000	101.79007			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			11.06500	96.67544	11.06500	96.64715			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			12.38500	92.07944	12.38500	92.04938			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.89194	10.10000	101.86466			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.89194	10.10000	101.86466			0.00	0	
Total DV29/R213 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV29/R213										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.13052				0.00	0	10,000,000,00
Total DVF24 SPOT										0.00	0	10,000,000,00
Total For DVF24										0.00	0	10,000,000,00
DVF25 On 02/04/2024 Spot Bond					0.00000	99.69951				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.26235				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.28539				0.00	2,000,000,000	2,000,000,00
Total DVF27 SPOT										0.00	2,000,000,000	2,000,000,00
Total For DVF27										0.00	2,000,000,000	2,000,000,00
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.83633				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.91900				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.38021				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.89953				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.29093				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.89546				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.31692				0.00	1,600,000,000	800,000,00

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 DVFB30 SPOT										0.00	1,600,000,000	800,000,000
Total For DVFB30										0.00	1,600,000,000	800,000,000
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.68154				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.53829				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.90312				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.83000	102.58945	8.83000	102.56497				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.95000	112.68737	5.95000	112.61402				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.70000	98.90576	5.70000	98.84227			102,600,000,000.00	18,000,000,000	9,000,000,000	
Total EL037 SPOT									12,600,000,000,000.00	18,000,000,000	9,000,000,000	
Total For EL037									12,600,000,000,000.00	18,000,000,000	9,000,000,000	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.05184	2.25000	147.97043			0.00	0		
Total EL037/I2038 SPOT									0.00	0		
Total For EL037/I2038									0.00	0		
EL28 On 02/05/2028 Spot Bond			4.56000	154.96059	4.56000	154.86585			0.00	0		
Total EL28 SPOT									0.00	0		
Total For EL28									0.00	0		
EL29 On 19/11/2029 Spot Bond			4.52500	142.06200	4.52500	141.97527			0.00	0		
Total EL29 SPOT									0.00	0		
Total For EL29									0.00	0		
EL30 On 29/07/2030 Spot Bond			4.53000	136.84388	4.53000	136.76031			0.00	0		
Total EL30 SPOT									0.00	0		
Total For EL30									0.00	0		
EL31 On 02/06/2031 Spot Bond			5.77000	116.08908	5.77000	116.01427			0.00	0		
Total EL31 SPOT									0.00	0		
Total For EL31									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36 On 31/01/2036 Spot Bond			5.67000	101.54266	5.67000	101.47757				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	148.05184	2.25000	147.97043				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	166.64818				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.94130				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	153.45069				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	127.39235				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.51506				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	123.19801				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.52606				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.15709				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.90320				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	92.60241				0.00	0	
Total ELN015 SPOT										0.00	0	

Contract 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 ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.62655				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	99.30945				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	102.10288				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.64053				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	100.32246				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.17500	98.25235	11.17500	98.22332				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.28500	13.28500	13.28500	95.13690				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.33500	13.33500	13.33500	93.37593				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.26500	11.26500	11.26500	102.17857				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.26500	11.26500	11.26500	101.52805				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.25000	13.25000	13.25000	96.68402				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.51500	12.51500	12.51500	98.56800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.75000	15.75000	15.75000	92.12270				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.37326				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.92294				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.81992				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.56783				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.10415				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.19366				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.96941				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.79979				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.97179				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.48037				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.74858				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.43810				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.46456				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.85268				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	99.89163				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.64535				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.35966				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	101.40288				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	101.63130				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.42993				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.48737				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.45855				0.00	0	
Total ERS3C8 SPOT										0.00	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 ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.51600				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.45884				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.39176				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.44920				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.52000	103.08848	7.52000	103.06764				0.00	0	1,000,000.00
Total ES23 SPOT										0.00	0	1,000,000.00
Total For ES23										0.00	0	1,000,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.47326	10.00000	102.44587				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.18500	93.90552	10.18500	93.87990			416,360,763,000.00		40,879,800	3,475,242,400
Total ES26 SPOT									416,360,763,000.00		40,879,800	3,475,242,400
Total For ES26									416,360,763,000.00		40,879,800	3,475,242,400
ES26/R On 02/04/2026 Spot Bond			7.85000	100.53024	7.85000	100.50897				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.80000	70.17335	12.77500	70.26171			3,096,988,160,000.00		241,952,200	2,691,540,500
Total ES33 SPOT									3,096,988,160,000.00		241,952,200	2,691,540,500
Total For ES33									3,096,988,160,000.00		241,952,200	2,691,540,500
ES33/R On 15/09/2033 Spot Bond			7.50000	100.85790	7.50000	100.83740				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.99500	68.42682	12.97500	68.50619			345,594,228,000.00		26,594,400	18,098,156,800
Total ES42 SPOT									345,594,228,000.00		26,594,400	18,098,156,800
Total For ES42									345,594,228,000.00		26,594,400	18,098,156,800
ES42/R On 25/04/2042 Spot Bond			8.50000	100.04575	8.50000	100.02287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.24000	12.24000	12.24000	99.85067				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.74000	14.74000	14.74000	94.85956				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.02221				0.00	0	15,000,00
Total EXX05 SPOT										0.00	0	15,000,00
Total For EXX05										0.00	0	15,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.57032				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.28185				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.47789				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.89163				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.10865				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.05746				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.72071				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.29730				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.36825				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.38600				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.51366				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.43708				0.00	0	4,831,400,00
Total FRB24 SPOT										0.00	0	4,831,400,00
Total For FRB24										0.00	0	4,831,400,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.53114				0.00	0	3,801,400,00
Total FRB25 SPOT										0.00	0	3,801,400,00
Total For FRB25										0.00	0	3,801,400,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.99999				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.84500	105.07019	9.84500	105.04260				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.34286				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.78418				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.76500	95.52202	9.76500	95.49700				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.00593				0.00	0	
Total FRB31 SPOT										0.00	0	

Contract 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 FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.65859			0.00	900,000,000	450,000,000
Total FRB32 SPOT									0.00	900,000,000	450,000,000
Total For FRB32									0.00	900,000,000	450,000,000
FRB33 On 29/09/2029 Spot Bond					0.00000	100.66985			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.80000	330.99412	3.80000	330.79824		17,839,370,560,000.00		4,694,571,200	2,347,285,600
Total FRBI23 SPOT								17,839,370,560,000.00		4,694,571,200	2,347,285,600
Total For FRBI23								17,839,370,560,000.00		4,694,571,200	2,347,285,600
FRBI25 On 31/01/2025 Spot Bond			3.57500	3.57500	3.57500	163.84103		0.00		0	
Total FRBI25 SPOT								0.00		0	
Total For FRBI25								0.00		0	
FRBI28 On 31/03/2028 Spot Bond			4.22000	214.37228	4.22000	214.24289		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	110.76991		0.00		0	
Total FRBI29 SPOT								0.00		0	
Total For FRBI29								0.00		0	
FRBI33 On 07/12/2033 Spot Bond			5.65500	5.65500	5.65500	224.48994		0.00		0	
Total FRBI33 SPOT								0.00		0	
Total For FRBI33								0.00		0	
FRBI46 On 31/03/2046 Spot Bond			5.82000	92.33580	5.82000	92.27611		0.00		0	
Total FRBI46 SPOT								0.00		0	
Total For FRBI46								0.00		0	
FRBI50 On 31/12/2050 Spot Bond			5.77000	93.70239	5.77000	93.64208		0.00		0	
Total FRBI50 SPOT								0.00		0	
Total For FRBI50								0.00		0	
FRBZ02 On 28/10/2024 Spot Bond			9.20000	9.20000	9.20000	83.70098		0.00		0	
Total FRBZ02 SPOT								0.00		0	
Total For FRBZ02								0.00		0	
FRBZ03 On 10/12/2024 Spot Bond			9.25000	9.25000	9.25000	82.74705		0.00		0	
Total FRBZ03 SPOT								0.00		0	
Total For FRBZ03								0.00		0	
FRC16 On 31/01/2025 Spot Bond			4.85000	4.85000	4.85000	159.37549		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC251 On 17/07/2027 Spot Bond					0.00000	101.51676				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC261 On 06/08/2023 Spot Bond					0.00000	102.61039				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	99.99118				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			10.00400	10.00400	10.00400	102.10541				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC271 On 21/11/2022 Spot Bond					0.00000	101.29071				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC281 On 20/12/2023 Spot Bond					0.00000	100.77632				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC281 On 27/02/2023 Spot Bond			5.45000	5.45000	5.45000	121.95455				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC281 On 11/11/2024 Spot Bond					0.00000	101.96906				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC281 On 20/12/2022 Spot Bond					0.00000	100.69692				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(On 27/02/2023 Spot Bond			5.28000	5.28000	5.28000	119.77471				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.69537				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.49961				0.00	400,000,000	200,000,000
Total FRC296 SPOT										0.00	400,000,000	200,000,000
Total For FRC296										0.00	400,000,000	200,000,000
FRC29(On 14/05/2024 Spot Bond					0.00000	101.51926				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.14213				0.00	600,000,000	300,000,000
Total FRC299 SPOT										0.00	600,000,000	300,000,000
Total For FRC299										0.00	600,000,000	300,000,000
FRC30(On 25/04/2023 Spot Bond					0.00000	100.66432				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.22783				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.31654				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.34286				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.15857				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.19500				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.68360				0.00	0	
Total FRC309 SPOT										0.00	0	

Contract 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 FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.76448				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.82495				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	97.40264				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.85083				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.92038				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.75668				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.82466				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.93514				0.00	800,000,000	400,000,000
Total FRC323 SPOT										0.00	800,000,000	400,000,000
Total For FRC323										0.00	800,000,000	400,000,000
FRC32: On 20/06/2026 Spot Bond					0.00000	100.77107				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.51531				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.92906				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.12256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.56144				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.51743				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	100.86736				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.17305				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.53448				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.94933				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.69480				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	100.87506				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.24359				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	102.34883				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	102.05928				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/07/2023 Spot Bond					0.00000	101.95697				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.21003				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	102.29844				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	102.23630				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	102.12964				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	102.07181				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	102.09032				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	101.70893				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	102.08007				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.95455				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2023 Spot Bond					0.00000	100.59668				0.00	0	800,000,00
Total FRC362 SPOT										0.00	0	800,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For FRC362										0.00	0	800,000,00
FRC36: On 01/08/2026 Spot Bond					0.00000	101.77299				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.81689				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.16173				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	89.18513				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.28002				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	87.91318				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.07501				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.02411				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.02403				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.56380				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.18176				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	86.15899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	85.99717				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.70489				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.89549				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.78087				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.37941				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.37941				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.35597				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.35597				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.28894				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	102.12030				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.02477				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 28/10/2022 Spot Bond					0.00000	99.95483				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.62565				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.75470				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.76270				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	102.12027				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.02756				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			15.03500	15.03500	15.03500	97.84245				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.03409				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.04192				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.18527				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.61000	11.61000	11.61000	99.15807				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.03843				0.00	0	
Total FRC402 SPOT										0.00	0	

Contract 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 FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.04658				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.73500	13.73500	13.73500	103.48157				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.60500	11.60500	11.60500	101.29563				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.55789				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.33682				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.97584				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.92500	11.92500	11.92500	99.13354				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	102.12030				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	102.28953				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.42216				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.37958				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.38733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.36237				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	94.53912				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	102.28931				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.41615				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	102.36071				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	102.12030				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	100.85586				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.87143				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.87143				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.31676				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	102.12019				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42(On 30/09/2027 Spot Bond					0.00000	100.68047				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42(On 30/09/2026 Spot Bond					0.00000	100.71543				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42(On 21/06/2027 Spot Bond					0.00000	100.79334				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42(On 31/10/2027 Spot Bond					0.00000	101.55064				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	101.66791				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.42648				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	101.50563				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.40270				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.48549				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43(On 20/11/2026 Spot Bond					0.00000	101.15546				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43(On 21/06/2027 Spot Bond					0.00000	100.78482				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(On 31/01/2030 Spot Bond			10.49500	10.49500	10.49500	99.85936				0.00	0	
Total FRC437 SPOT										0.00	0	

Contract 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 FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.51159				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.51882				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	100.62129				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,500,000,00
Total FRC441 SPOT										0.00	0	5,500,000,00
Total For FRC441										0.00	0	5,500,000,00
FRC44: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,500,000,00
Total FRC442 SPOT										0.00	0	5,500,000,00
Total For FRC442										0.00	0	5,500,000,00
FRC44: On 20/12/2027 Spot Bond					0.00000	100.15058				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total FRC444 SPOT										0.00	0	5,000,000,00
Total For FRC444										0.00	0	5,000,000,00
FRI33 On 28/02/2033 Spot Bond			5.32500	105.26699	5.32500	105.20023				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.55000	112.90238	5.55000	112.83035				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	99.96256				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.46130				0.00	48,000,000,000	12,086,573,50
Total FRJ23 SPOT										0.00	48,000,000,000	12,086,573,50
Total For FRJ23										0.00	48,000,000,000	12,086,573,50
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.87369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.84067				0.00	2,700,000,000	1,650,000,000
Total FRJ25 SPOT										0.00	2,700,000,000	1,650,000,000
Total For FRJ25										0.00	2,700,000,000	1,650,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.04119				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.18652				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.54477				0.00	800,000,000	800,000,000
Total FRJ27S SPOT										0.00	800,000,000	800,000,000
Total For FRJ27S										0.00	800,000,000	800,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.19913				0.00	0	200,000,000
Total FRJ28 SPOT										0.00	0	200,000,000
Total For FRJ28										0.00	0	200,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.11861				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.08342				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.63527				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.10800	5.10800	5.10800	98.54517				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.52000	5.52000	5.52000	113.23463				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.77141				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS108 On 31/01/2038 Spot Bond			5.66000	111.43419	5.66000	111.36280				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.67000	224.34100	5.67000	224.19704				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.80000	109.59859	5.80000	109.52796				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.67000	5.67000	5.67000	224.19704				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.75000	159.81874	4.75000	159.72022				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	113.78487	3.70500	113.71786				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.60000	112.23215	5.60000	112.16042				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.79000	222.01367	5.79000	221.87050				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.84000	221.05259	5.84000	220.90973				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.93000	162.67900	3.93000	162.58225				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.87000	220.47834	5.87000	220.33571				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.80000	109.59859	5.80000	109.52796				0.00	0	
Total FRS124 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total For FRS124									0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.66000	209.74831	4.66000	209.61921			0.00	0	
Total FRS126 SPOT									0.00	0	
Total For FRS126									0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.55000	100.36332	6.55000	100.29667			0.00	0	
Total FRS127 SPOT									0.00	0	
Total For FRS127									0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.87000	207.58169	4.87000	207.45277			0.00	0	
Total FRS129 SPOT									0.00	0	
Total For FRS129									0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.93000	206.96737	4.93000	206.83849			0.00	0	
Total FRS131 SPOT									0.00	0	
Total For FRS131									0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.38000	210.98814	6.38000	210.84880			0.00	0	
Total FRS132 SPOT									0.00	0	
Total For FRS132									0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.50000	100.94895	6.50000	100.88205			0.00	0	
Total FRS134 SPOT									0.00	0	
Total For FRS134									0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	109.52796			0.00	0	
Total FRS135 SPOT									0.00	0	
Total For FRS135									0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.78000	109.85858	5.78000	109.78785			0.00	0	
Total FRS136 SPOT									0.00	0	
Total For FRS136									0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.74000	208.91989	4.74000	208.79085			0.00	0	
Total FRS137 SPOT									0.00	0	
Total For FRS137									0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.15000	215.20525	6.15000	215.06442			0.00	0	
Total FRS138 SPOT									0.00	0	
Total For FRS138									0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.87000	207.58169	4.87000	207.45277			0.00	0	
Total FRS142 SPOT									0.00	0	
Total For FRS142									0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.87000	207.58169	4.87000	207.45277			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.27100	213.83041	4.27100	213.70103				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.70000	159.99135	4.70000	159.89293				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.22000	204.02735	5.22000	203.89871				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.26000	203.62560	5.26000	203.49699				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.67000	160.09503	4.67000	159.99667				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.73500	208.97156	4.73500	208.84254				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.27000	5.27000	5.27000	203.39671				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.21500				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.82018				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.71140				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18 On 16/11/2023 Spot Bond					0.00000	153.40510				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	130.90439				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	182.04679				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	297.16881				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.54954				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.71767				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.55877				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.22798				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.27679				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	101.36190				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS218										0.00	0	
FRS21: On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22: On 20/12/2024 Spot Bond					0.00000	100.62988				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22: On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	100.69480				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	101.55034				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	113.68025				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.13385				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.39014				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.26641				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	68.84314				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.38208				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	102.25465				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.22760				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25: On 22/02/2024 Spot Bond					0.00000	94.10882				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.99560				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	109.95760				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	100.94233				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.35060				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	100.67197				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	111.79293				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.67554				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.67267				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	

Contract 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 FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.79435				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.91043				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	100.66721				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.70144				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			11.12500	11.12500	11.12500	92.80832				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			11.12500	11.12500	11.12500	92.80832				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.02138				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.07506				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			12.42400	12.42400	12.42400	88.03263				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	91.37177				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	89.20157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	93.96251				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	105.17375				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	101.31766				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.47231				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 06/07/2023 Spot Bond					0.00000	100.47202				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	102.12030				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	101.30655				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			10.26500	10.26500	10.26500	101.27706				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.76597				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	101.72497				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.31000	3.31000	3.31000	332.51564				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.69000	334.89601	2.69000	334.70779				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.05000	3.05000	3.05000	333.43231				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.69822				0.00	0	
Total FRS62 SPOT										0.00	0	

Contract 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 FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.50000	102.89194	5.50000	102.82646				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.16000	63.93597	5.16000	106.82704				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	162.97099				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.10000	4.10000	4.10000	161.98370				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.11000	4.11000	4.11000	329.71855				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.68000	7.68000	7.68000	101.21296				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.17000	107.04348	9.17000	107.01726				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.01500	104.19117	9.01500	104.16620				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.72000	99.96038	9.72000	99.93432			58,098,384,000.00	5,977,200	30,100,00	
Total FRX26 SPOT									58,098,384,000.00	5,977,200	30,100,00	
Total For FRX26									58,098,384,000.00	5,977,200	30,100,00	
FRX27 On 07/03/2027 Spot Bond			9.88500	102.44288	9.88500	102.41558			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			9.77500	104.01738	9.77500	103.99040			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			11.17000	95.36003	11.17000	95.33187			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 FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.45000	91.41399	11.45000	91.38633				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.53500	95.02003	11.53500	94.99076				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.34000	67.49520	12.34000	67.47300				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.37320				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.22520				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.18084				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.21097				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.21983				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.12500				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.12741				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.72502				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL06 On 21/06/2024 Spot Bond					0.00000	101.07461				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.16337				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.49015				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.18014				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.23416				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.60511				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.82000	116.07544	4.82000	116.00359				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.24666				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.39900	101.87658	8.39900	101.85355				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.71881				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.27500	102.63004	8.27500	102.60717				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.01025				0.00	0	
Total GRT23 SPOT										0.00	0	

Contract 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 GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.99644				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.71865				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.37264				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.62182				0.00	200,000,000	100,000,00
Total GRT27 SPOT										0.00	200,000,000	100,000,00
Total For GRT27										0.00	200,000,000	100,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	100.82248				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.25270				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.08303				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.25558				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.55930				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.97954				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.68347				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.57935				0.00	0	10,000,000,00

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 GRT38 SPOT										0.00	0	10,000,000.00
Total For GRT38										0.00	0	10,000,000.00
GRT39 On 30/04/2026 Spot Bond					0.00000	99.89516				0.00	0	6,500,000.00
Total GRT39 SPOT										0.00	0	6,500,000.00
Total For GRT39										0.00	0	6,500,000.00
GRT40 On 20/11/2022 Spot Bond					0.00000	101.21272				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.47962				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.66759				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.35433				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.59550				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.33593				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.77878				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.77428				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.20130				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.71895				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T19 On 31/03/2027 Spot Bond					0.00000	100.67883				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.46828				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.51923				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.52559				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.68697				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.09501				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.67885				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.65853				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.90452				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.83449				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.15489				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.58067				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 Intere
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.57370			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.60519			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.92000	330.57638	3.92000	330.37969			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.10000	4.10000	4.10000	333.88386			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.51500	95.82440	11.51500	95.79525			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.47500	75.13918	5.47500	106.43288			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.61000	81.85581	12.61000	81.82861		152,417,070,000.00	12,087,000	4,310,000,00	
Total HWAY34 SPOT								152,417,070,000.00	12,087,000	4,310,000,00	
Total For HWAY34								152,417,070,000.00	12,087,000	4,310,000,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.23602	100.00000	11.21128			0.00	0	
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.63500	80.99624	12.63500	80.96927			0.00	0	4,590,000,00
Total HWAY35 SPOT								0.00	0	4,590,000,00	
Total For HWAY35								0.00	0	4,590,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.23238	100.00000	11.20765			0.00	0	
Total HWAY35/R209 SPOT								0.00	0		
Total For HWAY35/R209								0.00	0		
HWF13 On 28/11/2022 Spot Bond					0.00000	101.09098			0.00	0	
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			3.28000	164.99153	3.25000	165.00404		526,493,960,000,000.00	465,394,500,000	667,118,170,00	

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 I2025 SPOT									26,493,960,000,000.00	465,394,500,000	567,118,170,000
Total For I2025									26,493,960,000,000.00	465,394,500,000	567,118,170,000
I2029 On 31/03/2029 Spot Bond			4.43000	116.12093	4.35000	116.60048			570,667,106,800,000.00	128,818,760,000	241,083,558,000
Total I2029 SPOT									0,667,106,800,000.00	128,818,760,000	241,083,558,000
Total For I2029									0,667,106,800,000.00	128,818,760,000	241,083,558,000
I2033 On 28/02/2033 Spot Bond			4.80000	110.36231	4.82500	110.04509			583,835,603,520,000.00	121,632,417,400	460,942,522,000
Total I2033 SPOT									3,835,603,520,000.00	121,632,417,400	460,942,522,000
Total For I2033									3,835,603,520,000.00	121,632,417,400	460,942,522,000
I2038 On 31/01/2038 Spot Bond			4.90000	122.06565	4.90000	121.98989			75,514,390,000,000.00	15,411,100,000	542,609,583,800
Total I2038 SPOT									5,514,390,000,000.00	15,411,100,000	542,609,583,800
Total For I2038									5,514,390,000,000.00	15,411,100,000	542,609,583,800
I2046 On 31/03/2046 Spot Bond			4.92000	106.23392	4.92000	106.16779			23,191,581,612,000.00	4,713,736,100	455,872,387,600
Total I2046 SPOT									3,191,581,612,000.00	4,713,736,100	455,872,387,600
Total For I2046									3,191,581,612,000.00	4,713,736,100	455,872,387,600
I2050 On 31/12/2050 Spot Bond			4.90000	108.55527	4.92000	108.11126			479,507,558,460,000.00	97,858,685,400	518,865,360,700
Total I2050 SPOT									9,507,558,460,000.00	97,858,685,400	518,865,360,700
Total For I2050									9,507,558,460,000.00	97,858,685,400	518,865,360,700
IBG01 On 07/02/2025 Spot Bond					0.00000	101.47487			0.00	0	0
Total IBG01 SPOT									0.00	0	0
Total For IBG01									0.00	0	0
IBG02 On 07/02/2027 Spot Bond					0.00000	101.51797			0.00	0	0
Total IBG02 SPOT									0.00	0	0
Total For IBG02									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.77000	331.09871	3.77000	330.90300			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.50487			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.50368			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	101.50759			0.00	0	0
Total IBL132 SPOT									0.00	0	0
Total For IBL132									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
IBL134 On 17/10/2024 Spot Bond					0.00000	100.28277				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.28871				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.45700				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.82426				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.75132				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.18883				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.69341				0.00	419,600,000	104,900,000
Total IBL145 SPOT										0.00	419,600,000	104,900,000
Total For IBL145										0.00	419,600,000	104,900,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.54005				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.07384				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.10758				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.22223				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.01220				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	101.81899				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.48465				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.77545				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.27392				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.28016				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.49582				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.48365				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.26692				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.15074				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.12863				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.34944				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.76319				0.00	0	

Contract 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	100.78412				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.34671				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.80998				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.62652				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.58546				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.96481				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.99052				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.26753				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.99783				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.95957				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.83202				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL206 On 09/12/2024 Spot Bond					0.00000	100.92129				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.89994				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.89136				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.31764				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.69500	6.69500	6.69500	100.97828				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.69500	6.69500	6.69500	100.99460				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.69500	6.69500	6.69500	101.00941				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.69500	6.69500	6.69500	100.98473				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.45268				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.71719				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.65441				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			10.26500	10.26500	10.26500	99.37671				0.00	0	
Total IBL218 SPOT										0.00	0	

Contract 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 IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.45168				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.65905				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.82500	8.82500	8.82500	101.88844				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.64861				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.72822				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.14978				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.40423				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	92.54702				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.94048				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.82599				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.85503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.68044				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.72500	9.72500	9.72500	101.22942				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.61549				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.63380				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.87746				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.53374				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.55962				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.24528				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.18746				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	102.05530				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	99.98084				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL242 On 27/01/2024 Spot Bond					0.00000	99.97980				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.82468				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.66500	10.66500	10.66500	96.34625				0.00	0	200,000,00
Total IBL244 SPOT										0.00	0	200,000,00
Total For IBL244										0.00	0	200,000,00
IBL245 On 17/08/2027 Spot Bond					0.00000	101.46822				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.67977				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.77500	101.38682	8.77500	100.72693				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.31332				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.94000	103.54096	8.94000	103.51635				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.31000	104.41109	7.31000	104.39030				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.20379				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.30500	102.65329	10.30500	102.62527				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.88500	102.11801	11.88500	101.96555				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			10.88500	103.94948	10.88500	103.91938				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.74677				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.97348				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.60562				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.58759				0.00	0	10,000,000,00
Total IDCG17 SPOT										0.00	0	10,000,000,00
Total For IDCG17										0.00	0	10,000,000,00
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.55412				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.69046				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.21195				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.52898				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.76611				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.61500	101.61239	9.61500	101.58632				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.94621				0.00	0	

Contract 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	102.24318				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.18127				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.98272				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.76063				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.18475				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.27713				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.68694				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.71965				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.65942				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.65032				0.00	690,000,000	230,000,000
Total IPF24 SPOT										0.00	690,000,000	230,000,000
Total For IPF24										0.00	690,000,000	230,000,000
IPF25 On 15/10/2023 Spot Bond					0.00000	100.20275				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	101.54530				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.56603				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.96070				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.54988				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.52908				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.83479				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.16846				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.31716				0.00	800,000,000	400,000,000
Total IPFG01 SPOT										0.00	800,000,000	400,000,000
Total For IPFG01										0.00	800,000,000	400,000,000
IV019 On 31/03/2028 Spot Bond			5.53000	200.93731	5.53000	200.80895				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.77701				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.43000	201.92821	5.43000	201.79975				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.45528				0.00	0	
Total IVC140 SPOT										0.00	0	

Contract 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 IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.15349				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.20825				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.88367				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.12874				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	100.85362				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.99975				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.38551				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.44531				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.82000	102.49228	7.82000	102.47057				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.28673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.30696				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			8.00500	101.14996	8.00500	101.12840				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.09567				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.87000	100.82155	7.87000	100.80006				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.99017				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.81000	100.81222	7.81000	100.79089				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.30367				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.52000	6.52000	6.52000	102.42791				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.93633				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.64460				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC211 On 21/02/2023 Spot Bond			8.17000	8.17000	8.17000	100.73922				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.87000	8.87000	8.87000	100.03556				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.95743				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.47500	7.47500	7.47500	100.07096				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.22500	98.42606	9.22500	98.40168				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.55500	98.99358	6.55500	100.19075				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.48141				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	102.19786				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.04088				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.33904				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.64143				0.00	0	
Total IVC225 SPOT										0.00	0	

Contract 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 IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.06399				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.23500	10.23500	10.23500	98.65292				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.50108				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.21000	9.21000	9.21000	99.87151				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.26446				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.86880				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ114 On 29/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			810,000,000,000.00	68,100,000,000	68,100,000,00	
Total IVZ114 SPOT									10,000,000,000,000.00	68,100,000,000	68,100,000,00	
Total For IVZ114									10,000,000,000,000.00	68,100,000,000	68,100,000,00	
IVZ116 On 24/10/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				0.00	0	
Total IVZ116 SPOT										0.00	0	
Total For IVZ116										0.00	0	
IVZ118 On 03/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.73795				0.00	0	400,000,00
Total IVZ118 SPOT										0.00	0	400,000,00
Total For IVZ118										0.00	0	400,000,00
IVZ119 On 28/11/2022 Spot Bond			6.95000	6.95000	6.95000	99.26287				0.00	0	
Total IVZ119 SPOT										0.00	0	
Total For IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.18788				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.60744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ121 SPOT										0.00	0	
Total For IVZ121										0.00	0	
IVZ122 On 01/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.20662				0.00	0	
Total IVZ122 SPOT										0.00	0	
Total For IVZ122										0.00	0	
IVZ124 On 08/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.05193				0.00	0	
Total IVZ124 SPOT										0.00	0	
Total For IVZ124										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.83000				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.22541				0.00	0	8,000,00
Total KAP012 SPOT										0.00	0	8,000,00
Total For KAP012										0.00	0	8,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	100.39351				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.09257				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.16495				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.41498				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.95657				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.78989				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02 On 15/09/2026 Spot Bond					0.00000	100.79209				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.29226				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.97901				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.30821				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.31702				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.61167				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.62762				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.36500	111.87430	10.36500	111.84359				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.52252				0.00	2,000,000,000	1,500,000,000
Total LGL08 SPOT										0.00	2,000,000,000	1,500,000,000
Total For LGL08										0.00	2,000,000,000	1,500,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.40348				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.36522				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	103.87403				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.49525				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.72793				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.72529				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.21634				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.27299				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.29957				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.04083				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.12991				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.29902				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.20457				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.66037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.08710				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.54586				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	99.87120				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.19197				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.98023				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.86016				0.00	0	280,000,00
Total MBP045 SPOT										0.00	0	280,000,00
Total For MBP045										0.00	0	280,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	101.46373				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.91882				0.00	0	3,010,000,00
Total MBP049 SPOT										0.00	0	3,010,000,00
Total For MBP049										0.00	0	3,010,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.86579				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.62077				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.61500	9.61500	9.61500	106.31823				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.25901				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.54952				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.74480				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.26500	100.29671	10.26500	100.26928				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.19891				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.51500	90.11900	10.51500	90.24504				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.38319				0.00	0	900,000,00
Total MML05 SPOT										0.00	0	900,000,00
Total For MML05										0.00	0	900,000,00
MML06 On 25/05/2029 Spot Bond			11.19500	98.78262	11.19500	98.75339				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.15755				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.63318				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.79354				0.00	0	1,000,000,00
Total MTN13 SPOT										0.00	0	1,000,000,00
Total For MTN13										0.00	0	1,000,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	102.27128				0.00	0	10,000,000,00
Total MTN15 SPOT										0.00	0	10,000,000,00

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 For MTN15										0.00	0	10,000,000.00
MTN17 On 30/05/2024 Spot Bond					0.00000	101.89818				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.33470				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.50416				0.00	0	10,000,000.00
Total MTN19 SPOT										0.00	0	10,000,000.00
Total For MTN19										0.00	0	10,000,000.00
MTN20 On 07/09/2026 Spot Bond					0.00000	102.08665				0.00	1,038,000,000	519,000.00
Total MTN20 SPOT										0.00	1,038,000,000	519,000.00
Total For MTN20										0.00	1,038,000,000	519,000.00
MTN21 On 29/06/2023 Spot Bond					0.00000	101.64986				0.00	0	6,000,000.00
Total MTN21 SPOT										0.00	0	6,000,000.00
Total For MTN21										0.00	0	6,000,000.00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.81207				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.21000	96.73593	10.21000	96.70976				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.61985				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.39792				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.12370				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.87361				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.21592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.42083				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.13337				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.76709				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.99369				0.00	400,000,000	200,000,000
Total MTN32 SPOT										0.00	400,000,000	200,000,000
Total For MTN32										0.00	400,000,000	200,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	100.83600				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.31538				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.38620				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.63267				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.36838				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.36852				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.64260				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7C25 On 20/06/2025 Spot Bond					0.00000	100.78598				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.90765				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.01940				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.46000	103.57783	8.46000	103.55395				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.82000	103.24796	8.82000	103.22375				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.14500	100.53969	11.14500	100.51007				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.20785				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.89743				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.07428				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.89815				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.74202				0.00	0	
Total NBG07G SPOT										0.00	0	

Contract 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 NBG07G										0.00	0	
NBK13, On 19/03/2024 Spot Bond			8.38500	102.74153	8.38500	102.71822				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16, On 12/02/2025 Spot Bond			9.32300	102.16021	9.32300	102.13492				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17, On 22/04/2026 Spot Bond			9.89500	100.29239	9.89500	100.26578				0.00	0	4,960,000,00
Total NBK17A SPOT										0.00	0	4,960,000,00
Total For NBK17A										0.00	0	4,960,000,00
NBK20, On 01/06/2026 Spot Bond			9.81500	105.78831	9.81500	105.76061				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21, On 21/07/2027 Spot Bond			10.09000	104.79166	10.09000	104.76364				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22, On 19/11/2022 Spot Bond			7.72000	104.52652	7.72000	104.50452				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			8.74300	109.78290	8.74300	109.75738				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			9.78500	109.27635	9.78500	109.24799				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25, On 17/02/2023 Spot Bond			8.22000	8.22000	8.22000	102.69350				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I, On 12/02/2025 Spot Bond					0.00000	103.30980				0.00	0	300,000,00
Total NBK25B SPOT										0.00	0	300,000,00
Total For NBK25B										0.00	0	300,000,00
NBK26, On 10/05/2023 Spot Bond			100.00000	73.27099	100.00000	73.10970				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I, On 22/04/2026 Spot Bond					0.00000	102.03065				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.71000	109.36795	9.71000	109.33977				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.32500	103.54025	8.32500	103.51731				0.00	0	1,350,000.00
Total NBK28A SPOT										0.00	0	1,350,000.00
Total For NBK28A										0.00	0	1,350,000.00
NBK29 On 31/07/2026 Spot Bond			9.85500	104.46623	9.85500	104.43892				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.41000	103.20388	8.41000	103.18078				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.22000	105.52474	8.22000	105.50164				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.75545				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.13852				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.63958				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	79.90362				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.23428				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.29018				0.00	2,480,000.000	1,240,000.00
Total NBK43B SPOT										0.00	2,480,000.000	1,240,000.00
Total For NBK43B										0.00	2,480,000.000	1,240,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK45I On 15/02/2023 Spot Bond					0.00000	101.58519				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.03995				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.41364				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.81675				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.34774				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.59183				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.83012				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.73877				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.97846				0.00	600,000,000	300,000,000
Total NBKB56 SPOT										0.00	600,000,000	300,000,000
Total For NBKB56										0.00	600,000,000	300,000,000
NBKB5I On 01/08/2026 Spot Bond					0.00000	101.76555				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5I On 01/08/2029 Spot Bond					0.00000	101.12198				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5I On 24/02/2023 Spot Bond					0.00000	101.21626				0.00	40,000,000,000	10,000,000,000
Total NBKB59 SPOT										0.00	40,000,000,000	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB59										0.00	40,000,000,000	10,000,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.33615				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.89870				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.21632				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.66012				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70808				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.11000	100.49811	11.11000	100.46810				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70320				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.76500	100.70168	10.76500	100.67251				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70808				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.71571				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.72546				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.11656				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.11656				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.37416				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.50884				0.00	5,000,000,000	5,520,000,000
Total NGL04 SPOT										0.00	5,000,000,000	5,520,000,000
Total For NGL04										0.00	5,000,000,000	5,520,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	100.93375				0.00	0	1,000,000,000
Total NGL05 SPOT										0.00	0	1,000,000,000
Total For NGL05										0.00	0	1,000,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.18013				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.53919				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.33243				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.66790				0.00	0	100,000,000
Total NGL09 SPOT										0.00	0	100,000,000
Total For NGL09										0.00	0	100,000,000
NGL10 On 27/12/2026 Spot Bond					0.00000	100.68027				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	102.39809				0.00	0	1,700,000
Total NGLT1B SPOT										0.00	0	1,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGLT1B										0.00	0	1,700,00
NGT10: On 25/03/2024 Spot Bond					0.00000	103.41635				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.40699				0.00	0	1,900,00
Total NGT104 SPOT										0.00	0	1,900,00
Total For NGT104										0.00	0	1,900,00
NGT10: On 22/05/2025 Spot Bond					0.00000	104.30291				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	106.22424				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	105.60114				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	104.90689				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	102.17684				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	101.02408				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.05363				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.24597				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.99496				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.69954				0.00	0	3,242,280,00

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 NHM016 SPOT										0.00	0	3,242,280,00
Total For NHM016										0.00	0	3,242,280,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.03698				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.05448				0.00	0	228,770,00
Total NHM019 SPOT										0.00	0	228,770,00
Total For NHM019										0.00	0	228,770,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.86441				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.50634				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.79427				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.12791				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.84000	5.84000	5.84000	220.90973				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.24000	4.24000	4.24000	214.03020				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.00500	4.00500	4.00500	162.31784				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	110.63978				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NI38 On 31/01/2038 Spot Bond			5.65000	5.65000	5.65000	111.49525				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.11000	4.11000	4.11000	161.94857				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	273.18973	3.45000	273.03064				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.91000	3.91000	3.91000	162.65285				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.88500	3.88500	3.88500	217.84142				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.03000	216.40496	4.03000	216.27543				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.67000	86.88922	5.67000	111.23052				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.35550				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	141.31447				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.38926				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.78233				0.00	0	
Total NN023 SPOT										0.00	0	

Contract 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 NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.62387				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.29839				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.16648				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.54921				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.77245				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.33300				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.71768				0.00	466,800,000	116,700,000
Total NN040 SPOT										0.00	466,800,000	116,700,000
Total For NN040										0.00	466,800,000	116,700,000
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.69126				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	148.80020				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	141.75917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.84925				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.19703				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.54470				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.14484				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.88507				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.50604				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.07812				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.89803				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.84270				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.74522				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN106 On 14/06/2024 Spot Bond					0.00000	100.80887				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.74522				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.35072				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	89.70510				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.72638				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.88183				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.14500	11.14500	11.14500	100.81844				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.83000	10.83000	10.83000	100.00098				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.85500	10.85500	10.85500	98.98136				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	94.02521				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	123.67000				0.00	0	
Total NNF013 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.61000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	126.27000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	124.06000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	122.69978				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	99.91640				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF084 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF085 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF086 On 23/01/2023 Spot Bond					0.00000	100.09712				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	123.69929				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	89.35475				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.43461				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.30667				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.35042				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.36811				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.29051				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.37755				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.47422				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.40348				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.99420				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.18230				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.82000	99.90343	8.82000	99.87932				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			4.20000	212.53804	4.20000	212.40997				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.87500	106.55435	11.87500	106.52078				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	17.66886	100.00000	17.62976				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.75863				0.00	400,000,000	200,000,00
Total NTC23 SPOT										0.00	400,000,000	200,000,00
Total For NTC23										0.00	400,000,000	200,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.54125				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.03716				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.23866				0.00	0	
Total NTC28 SPOT										0.00	0	

Contract 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 NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.95777				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.40968				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.87287				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.90755				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.65137				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.75239				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.41741				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.03500	105.18352	9.03500	105.15785				0.00	0	1,680,000,00
Total OML07 SPOT										0.00	0	1,680,000,00
Total For OML07										0.00	0	1,680,000,00
OML10 On 14/09/2025 Spot Bond			9.44000	106.04657	9.44000	106.01955				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.38202				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.20168				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.05341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.73123				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.08382				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.74237				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.27334				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.33578				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.18658				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.37692				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.15679				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.38000	107.42516	9.36500	107.45013			143,819,040,040,000.00	1,827,699,258,000	1,850,172,709,100	
Total R186 SPOT									13,819,040,040,000.00	827,699,258,000	350,172,709,100	
Total For R186									13,819,040,040,000.00	827,699,258,000	350,172,709,100	
R197 On 07/12/2023 Spot Bond			2.80000	334.50628	2.70000	334.67225			315,952,000,000,000.00	112,840,000,000	414,780,300,000	
Total R197 SPOT									15,952,000,000,000.00	112,840,000,000	414,780,300,000	
Total For R197									15,952,000,000,000.00	112,840,000,000	414,780,300,000	
R202 On 07/12/2033 Spot Bond			4.84000	241.27098	4.84000	241.12149			387,200,000,000.00	80,000,000	152,090,698,000	
Total R202 SPOT									387,200,000,000.00	80,000,000	152,090,698,000	
Total For R202									387,200,000,000.00	80,000,000	152,090,698,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			7.23000	101.38476	7.22000	101.36856		027,744,500,000,000.00	142,150,000,000	760,690,000,000	
Total R2023 SPOT								27,744,500,000,000.00	142,150,000,000	760,690,000,000	
Total For R2023								27,744,500,000,000.00	142,150,000,000	760,690,000,000	
R2030 On 31/01/2030 Spot Bond			11.05000	86.92528	11.01500	87.05491		297,771,898,010,000.00	1,022,422,796,200	1,705,305,737,000	
Total R2030 SPOT								17,771,898,010,000.00	022,422,796,200	705,305,737,000	
Total For R2030								17,771,898,010,000.00	022,422,796,200	705,305,737,000	
R2032 On 31/03/2032 Spot Bond			11.52000	82.08837	11.50000	82.16191		159,653,271,168,000.00	795,108,790,900	950,438,590,700	
Total R2032 SPOT								9,653,271,168,000.00	795,108,790,900	950,438,590,700	
Total For R2032								9,653,271,168,000.00	795,108,790,900	950,438,590,700	
R2035 On 28/02/2035 Spot Bond			11.87000	82.21745	11.84000	82.35627		632,080,752,898,000.00	1,485,432,245,400	1,600,501,167,500	
Total R2035 SPOT								12,080,752,898,000.00	485,432,245,400	600,501,167,500	
Total For R2035								12,080,752,898,000.00	485,432,245,400	600,501,167,500	
R2037 On 31/01/2037 Spot Bond			12.00500	78.34245	11.99000	78.40060		998,770,423,352,000.00	1,082,779,710,400	1,065,516,400,000	
Total R2037 SPOT								18,770,423,352,000.00	082,779,710,400	065,516,400,000	
Total For R2037								18,770,423,352,000.00	082,779,710,400	065,516,400,000	
R2040 On 31/01/2040 Spot Bond			12.04500	80.19650	12.03000	80.26004		672,574,031,706,000.00	553,970,446,800	1,239,695,878,800	
Total R2040 SPOT								2,574,031,706,000.00	553,970,446,800	239,695,878,800	
Total For R2040								2,574,031,706,000.00	553,970,446,800	239,695,878,800	
R2044 On 31/01/2044 Spot Bond			12.02000	77.13021	12.00000	77.22609		464,534,707,304,000.00	953,788,245,200	1,406,440,170,500	
Total R2044 SPOT								4,534,707,304,000.00	953,788,245,200	406,440,170,500	
Total For R2044								4,534,707,304,000.00	953,788,245,200	406,440,170,500	
R2048 On 28/02/2048 Spot Bond			11.95000	75.98589	11.93000	76.08460		876,569,454,720,000.00	1,244,901,209,600	1,055,833,169,700	
Total R2048 SPOT								6,569,454,720,000.00	244,901,209,600	055,833,169,700	
Total For R2048								6,569,454,720,000.00	244,901,209,600	055,833,169,700	
R209 On 31/03/2036 Spot Bond			11.86000	63.22156	11.83500	63.32109		160,495,029,620,000.00	941,019,817,000	821,063,172,000	
Total R209 SPOT								0,495,029,620,000.00	941,019,817,000	321,063,172,000	
Total For R209								0,495,029,620,000.00	941,019,817,000	321,063,172,000	
R210 On 31/03/2028 Spot Bond			3.53000	221.86020	3.53000	221.73040		367,120,000,000,000.00	104,000,000,000	382,270,381,200	
Total R210 SPOT								7,120,000,000,000.00	104,000,000,000	382,270,381,200	
Total For R210								7,120,000,000,000.00	104,000,000,000	382,270,381,200	
R213 On 28/02/2031 Spot Bond			11.40000	77.79061	11.38500	77.83374		862,541,757,980,000.00	426,538,750,700	1,297,398,788,700	
Total R213 SPOT								2,541,757,980,000.00	426,538,750,700	297,398,788,700	
Total For R213								2,541,757,980,000.00	426,538,750,700	297,398,788,700	
R214 On 28/02/2041 Spot Bond			11.93500	60.89634	11.91500	60.97619		351,911,290,038,000.00	29,485,654,800	477,629,917,000	
Total R214 SPOT								1,911,290,038,000.00	29,485,654,800	477,629,917,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										51,911,290,038,000.00	29,485,654,800	477,629,917,00
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.15907				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.02029				0.00	0	4,280,000,00
Total RDFB14 SPOT										0.00	0	4,280,000,00
Total For RDFB14										0.00	0	4,280,000,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.27954				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.75951				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.72917				0.00	0	800,000,00
Total RDFB18 SPOT										0.00	0	800,000,00
Total For RDFB18										0.00	0	800,000,00
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.70177				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.65932				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.68750				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.31084				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.96196				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.62543				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.63785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.66813				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.69649				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.08265				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.24444				0.00	700,000,000	350,000,000
Total RED151 SPOT										0.00	700,000,000	350,000,000
Total For RED151										0.00	700,000,000	350,000,000
RED16 On 07/12/2022 Spot Bond					0.00000	101.44132				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.78264				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.25952				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	99.84324				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.43570				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.41309				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.31855				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70! On 17/04/2023 Spot Bond					0.00000	100.50878				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.10137				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.06549				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.51463				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.17801				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.69992				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.29149				0.00	800,000,000	400,000,000
Total RES59 SPOT										0.00	800,000,000	400,000,000
Total For RES59										0.00	800,000,000	400,000,000
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.66102				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.64280				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.69807				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.66716				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.74192				0.00	0	
Total RFCC1 SPOT										0.00	0	

Contract 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 RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.70251				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.84897				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.78883				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.29587				0.00	10,000,000,000	30,000,000,000
Total RN2027 SPOT										0.00	10,000,000,000	30,000,000,000
Total For RN2027										0.00	10,000,000,000	30,000,000,000
RW23 On 10/12/2023 Spot Bond			9.11100	104.00829	9.11100	103.98297				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.20000	95.60125	12.20000	95.57032				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.68500	93.09475	12.68500	93.06347				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.23594				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.69500	95.03579	11.69500	95.00628				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.08142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.19307				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.73000	105.43690	9.73000	105.40969				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.23079				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.99500	103.22480	8.99500	103.20012				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.79000	98.73578	9.79000	98.71015				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.11500	102.44430	10.11500	102.41669				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.33500	102.34236	9.33500	102.31657				0.00	0	3,000,000,00
Total SBS34 SPOT										0.00	0	3,000,000,00
Total For SBS34										0.00	0	3,000,000,00
SBS38 On 29/01/2025 Spot Bond			9.39300	101.59380	9.39300	101.56847				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.16500	95.23467	11.16500	95.20655				0.00	0	200,000,00
Total SBS39 SPOT										0.00	0	200,000,00
Total For SBS39										0.00	0	200,000,00
SBS41 On 12/11/2022 Spot Bond			8.25500	104.61145	8.25500	104.58788				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.60000	107.53703	9.60000	107.50962				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS43 On 12/11/2027 Spot Bond			10.24500	107.15037	10.24500	107.12129				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.23500	103.05750	7.23500	103.03751				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.88052				0.00	0	300,000,00
Total SBS47 SPOT										0.00	0	300,000,00
Total For SBS47										0.00	0	300,000,00
SBS51 On 31/01/2024 Spot Bond			9.10500	9.10500	9.10500	103.06685				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.96026				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.79888				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.82553				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.70626				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.34685				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.31442				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.45592				0.00	2,660,000,000	1,330,000,00
Total SBS63 SPOT										0.00	2,660,000,000	1,330,000,00
Total For SBS63										0.00	2,660,000,000	1,330,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	100.53714				0.00	0	
Total SBS64 SPOT										0.00	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 SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.84542				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.81388				0.00	260,000,000	430,000,000
Total SBS67 SPOT										0.00	260,000,000	430,000,000
Total For SBS67										0.00	260,000,000	430,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.42550				0.00	2,600,000,000	1,300,000,000
Total SBS68 SPOT										0.00	2,600,000,000	1,300,000,000
Total For SBS68										0.00	2,600,000,000	1,300,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	101.05275				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.96292				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.70094				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.25767				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.08875				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.27355				0.00	0	100,000,000
Total SBS75 SPOT										0.00	0	100,000,000
Total For SBS75										0.00	0	100,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	99.99979				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.15264				0.00	660,000,000	220,000,000
Total SBS77 SPOT										0.00	660,000,000	220,000,000
Total For SBS77										0.00	660,000,000	220,000,000
SBS111 On 07/12/2023 Spot Bond			3.60000	331.69213	3.60000	331.49762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.84000	5.84000	5.84000	220.90973				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.06512				0.00	40,000,000,000	10,000,000,000
Total SBSS01 SPOT										0.00	40,000,000,000	10,000,000,000
Total For SBSS01										0.00	40,000,000,000	10,000,000,000
SBSS01 On 19/08/2026 Spot Bond					0.00000	100.78528				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.75688				0.00	0	2,100,000
Total SBT103 SPOT										0.00	0	2,100,000
Total For SBT103										0.00	0	2,100,000
SBT104 On 30/09/2025 Spot Bond					0.00000	105.23135				0.00	0	100,000,000
Total SBT104 SPOT										0.00	0	100,000,000
Total For SBT104										0.00	0	100,000,000
SBT105 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	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.19965				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.55427				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.45215				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.32656				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.06868				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT203 On 03/12/2023 Spot Bond			9.07500	105.48214	9.07500	105.45657				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.15258				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.85729				0.00	0	300,000,00
Total SBT206 SPOT										0.00	0	300,000,00
Total For SBT206										0.00	0	300,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.54822				0.00	0	20,000,00
Total SBT207 SPOT										0.00	0	20,000,00
Total For SBT207										0.00	0	20,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.11926				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.34204				0.00	1,200,000,000	600,000,00
Total SBT209 SPOT										0.00	1,200,000,000	600,000,00
Total For SBT209										0.00	1,200,000,000	600,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	101.63799				0.00	0	1,500,000,00
Total SLI5 SPOT										0.00	0	1,500,000,00
Total For SLI5										0.00	0	1,500,000,00
SLI6 On 16/08/2028 Spot Bond					0.00000	101.76971				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.31500	93.49807	10.31500	93.47252				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.51671				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.83675				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.47789				0.00	0	
Total SLRA7 SPOT										0.00	0	

Contract 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 SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.45822				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.51702				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.55650				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.55649				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.53682				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.49751				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.55628				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.59577				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.58591				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.57606				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.63480				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.91500	101.73530	8.91500	101.71143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.14944				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.83047				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.19639				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.19993				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	101.45045				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	101.19146				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1:On 21/08/2026 Spot Bond					0.00000	101.21271				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1:On 21/08/2025 Spot Bond					0.00000	101.19521				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1:On 21/08/2027 Spot Bond					0.00000	101.21987				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00:On 27/09/2023 Spot Bond					0.00000	101.40054				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00:On 15/03/2024 Spot Bond					0.00000	101.42232				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond					0.00000	101.14697				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.75559				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	101.67538				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	100.30184				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.29338				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.23652				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.72886				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.75000	4.75000	4.75000	159.72022				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			9.34000	107.56350	9.34000	107.53667				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.87500	80.17890	10.87500	80.15545				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	99.64118				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.29684				0.00	400,000,000	200,000,000
Total SSN040 SPOT										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN040										0.00	400,000,000	200,000,000
SSN04: On 13/10/2023 Spot Bond			8.62000	101.43189	8.62000	101.40837				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.70000	110.90599	5.70000	110.83483				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.58230				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.89018				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.83563				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			3.73000	3.73000	3.73000	331.04276				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.82816				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.15500	4.15500	4.15500	161.79064				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	109.52796				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	110.96542				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.71000	4.71000	4.71000	209.10105				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.16683				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.14946				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.79675				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.78117				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.51288				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.85416				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.71912				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.30147				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	101.18895				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.90281				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	

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 05/11/2023 Spot Bond					0.00000	101.69518				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.71500	5.71500	5.71500	223.32115				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.79802				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.38904				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	100.98295				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.68000	84.19593	11.68000	84.16996				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.80084				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.69000	209.43722	4.69000	209.30813				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.89500	220.00123	5.89500	219.85872				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.48032				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	94.10874				0.00	0	
Total SSN111 SPOT										0.00	0	

Contract 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 SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	100.77136				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.94324				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	96.48746				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.55530				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.78834				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.24195				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.29506				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.13117				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.82267				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	101.96654				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.34455				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	100.90831				0.00	0	

Contract 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			4.96588	105.46193	4.96588	105.39615				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN175 On 31/12/2050 Spot Bond			4.99523	42.01196	4.99523	106.71042				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 30/11/2022 Spot Bond					0.00000	101.03030				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN177 On 28/09/2027 Spot Bond					0.00000	100.85787				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.27846				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.15703				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.13478				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.85500	98.52564	9.85500	98.49961				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.29241				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.28349				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.20559				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A13 On 21/02/2024 Spot Bond					0.00000	101.31887				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.23728				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.21958				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.23728				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.98500	99.07589	7.98500	99.05481				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.49500	99.18639	8.49500	99.16397				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.56186				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.57811				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.61093				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.77011				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.68308				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.15188				0.00	0	
Total TFS156 SPOT										0.00	0	

Contract 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 TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.49843				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2024 Spot Bond					0.00000	100.88677				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.36719				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.27485				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.13503				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.10998				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.48491				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.18688				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.86769				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.78021				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.19402				0.00	0	

Contract 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	101.29694				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.27250				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			10.24500	10.24500	10.24500	104.14993				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	101.25762				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.23046				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.31197				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.31195				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.29954				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.39522				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.39165				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.39165				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	101.35271				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.96305				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.83933				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.72973				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.23754				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			9.26500	100.25369	9.26500	100.22902				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.24640				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.24108				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.53500	99.72959	6.53500	99.71216				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.28006				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.50928				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.34738				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	101.33498				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.41999				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.39697				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.71552				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.86581				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.77742				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.31692				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.29038				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.28153				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.38062				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.33993				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.33462				0.00	0	

Contract 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	101.70591				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.64054				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.59989				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	101.11347				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	101.14009				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.59237				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.64227				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.71358				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.53479				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.90000	102.50171	8.90000	102.47706				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.90850				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	100.30527			0.00	0	4,000,00
Total TL27 SPOT									0.00	0	4,000,00
Total For TL27									0.00	0	4,000,00
TL28 On 24/04/2025 Spot Bond			9.83500	98.87403	9.83500	98.84796			201,617,500,000.00	20,500,000	10,020,500,00
Total TL28 SPOT									201,617,500,000.00	20,500,000	10,020,500,00
Total For TL28									201,617,500,000.00	20,500,000	10,020,500,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.39216			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.47640			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.55404			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.95150			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.12000	101.32584	9.12000	106.68691			73,039,199,904,000.00	8,008,684,200	8,402,400,00
Total TN23 SPOT									'3,039,199,904,000.00	8,008,684,200	8,402,400,00
Total For TN23									'3,039,199,904,000.00	8,008,684,200	8,402,400,00
TN23/R On 06/11/2023 Spot Bond			100.00000	49.34500	100.00000	54.50706			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			10.21500	100.04312	10.21500	100.01604			126,725,247,000.00	12,405,800	3,282,660,30
Total TN25 SPOT									126,725,247,000.00	12,405,800	3,282,660,30
Total For TN25									126,725,247,000.00	12,405,800	3,282,660,30
TN25/R On 19/08/2025 Spot Bond			100.00000	20.30993	100.00000	20.26522			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.66500	93.67253	11.66500	93.64368			123,947,624,000.00	10,625,600	23,406,561,10
Total TN27 SPOT									123,947,624,000.00	10,625,600	23,406,561,10
Total For TN27									123,947,624,000.00	10,625,600	23,406,561,10
TN27/R On 14/11/2027 Spot Bond			100.00000	14.34921	100.00000	14.31763			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 Intert
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.94500	94.92296	11.94500	94.89304			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.59500	90.17002	12.59500	90.13977		9,269,920,000,000.00	736,000,000	1,318,000,000	
Total TN30 SPOT								9,269,920,000,000.00	736,000,000	1,318,000,000	
Total For TN30								9,269,920,000,000.00	736,000,000	1,318,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	115.01063	8.00000	114.98585		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN34 On 07/02/2034 Spot Bond			13.04700	92.57343	13.04700	92.54163		0.00	0	0	
Total TN34 SPOT								0.00	0	0	
Total For TN34								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			13.18500	83.91487	13.18500	83.88543		11,426,938,470,000.00	866,662,000	1,054,113,600	
Total TN40 SPOT								11,426,938,470,000.00	866,662,000	1,054,113,600	
Total For TN40								11,426,938,470,000.00	866,662,000	1,054,113,600	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.51914	10.75000	100.49023		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.75049		0.00	0	0	
Total TNF25 SPOT								0.00	0	0	
Total For TNF25								0.00	0	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.83726		0.00	0	0	
Total TNF27 SPOT								0.00	0	0	
Total For TNF27								0.00	0	0	
TNI33 On 28/02/2033 Spot Bond			6.15500	99.70703	6.15500	99.90774		0.00	0	0	
Total TNI33 SPOT								0.00	0	0	
Total For TNI33								0.00	0	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.85500		0.00	0	0	
Total TR5A11 SPOT								0.00	0	0	
Total For TR5A11								0.00	0	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.65237		0.00	0	0	
Total TR5A12 SPOT								0.00	0	0	
Total For TR5A12								0.00	0	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.66294		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 TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.67756				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.38500	98.13516	8.38500	100.25055				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A1 On 14/11/2022 Spot Bond					0.00000	101.41309				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A2 On 14/11/2022 Spot Bond			8.33000	104.08741	8.33000	104.06376				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	101.43631				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.73527				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	101.65888				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.29553				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A1 On 13/04/2024 Spot Bond			8.62000	101.16239	8.62000	101.13893				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A2 On 13/04/2024 Spot Bond					0.00000	100.29553				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond			9.39500	99.28872	9.39500	99.26367				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.86064				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.76511				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.73212				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.70290				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.89262				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.89262				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.18451				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.07779				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.60710				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.32920				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.86238				0.00	0	
Total TU1B11 SPOT										0.00	0	

Contract 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 TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.34090				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.20416				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.43140				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.92508				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.35741				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	99.96390				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	99.05321				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	99.96436				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.68500	100.44866	11.68500	100.41716				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.40920				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.47794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.43867				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.56630				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.59576				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.64289				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.85095				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.89020				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.42162				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.53203				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.38951				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.99340				0.00	0	900,000,00
Total VKE16 SPOT										0.00	0	900,000,00
Total For VKE16										0.00	0	900,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.36318				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE19 On 27/08/2025 Spot Bond					0.00000	101.08155				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.11315				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.93043				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.31e+017	895,205,463,300	519,811,612,700
Total for SPOT :										1.31e+017	895,205,463,300	519,811,612,700
Total Futures										1.31e+017	895,205,492,836	519,813,372,870
Total Options										0.00	0	173,450
Grand Total:										1.31e+017	895,205,492,836	519,813,546,320